

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**September 30, 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	0.644	0.000	3.806	0.000	581,136	582,306	104.47%	607,106	-	607,106	Government/ Agency				
AFN008	31401CAR4	FNMA Single Family MBS	SINGLE FAMILY ARM	2.23%	5/1/2033	0.528	0.000	3.838	0.000	255,926	256,486	104.18%	266,612	-	266,612	Government/ Agency				
AFN009	31402HAM3	FNMA Single Family MBS	SINGLE FAMILY ARM	2.22%	8/1/2033	0.823	0.000	3.851	0.000	245,915	245,756	104.49%	256,948	-	256,948	Government/ Agency				
AFN012	31385XKH9	FNMA Single Family MBS	SINGLE FAMILY ARM	2.23%	8/1/2033	0.703	0.000	4.090	0.000	462,268	461,850	104.39%	482,579	-	482,579	Government/ Agency				
AFN013	31403UYG0	FNMA Single Family MBS	SINGLE FAMILY ARM	1.79%	11/1/2033	0.187	0.000	4.040	0.001	925,631	925,902	102.44%	948,191	-	948,191	Government/ Agency				
AFN014	31401XXA0	FNMA Single Family MBS	SINGLE FAMILY ARM	1.75%	7/1/2033	0.754	0.000	4.100	0.000	115,541	115,217	103.06%	119,079	-	119,079	Government/ Agency				
AFN015	31402DSK7	FNMA Single Family MBS	SINGLE FAMILY ARM	1.73%	8/1/2033	0.358	0.000	3.843	0.000	124,728	124,581	102.60%	127,973	-	127,973	Government/ Agency				
AFN019	31396P5W7	FNMA Single Family MBS	SINGLE FAMILY ARM	0.34%	3/25/2037	0.706	0.000	3.476	0.000	131,601	130,656	100.22%	131,895	-	131,895	Government/ Agency				
AFN021	31404KRV6	FNMA Single Family MBS	SINGLE FAMILY ARM	1.83%	4/1/2034	0.525	0.000	3.995	0.000	427,791	434,221	103.38%	442,245	-	442,245	Government/ Agency				
AFN022	31405UT33	FNMA Single Family MBS	SINGLE FAMILY ARM	2.02%	11/1/2034	0.165	0.000	4.327	0.000	201,874	205,035	103.72%	209,389	-	209,389	Government/ Agency				
AFN024	31396VRS9	FNMA Single Family MBS	SINGLE FAMILY ARM	0.49%	4/25/2037	0.689	0.000	3.323	0.000	332,579	331,717	100.87%	335,462	-	335,462	Government/ Agency				
AFN027	3136A4TC3	FNMA Single Family MBS	SINGLE FAMILY ARM	0.64%	3/25/2042	0.633	0.000	4.194	0.002	2,487,500	2,490,896	101.53%	2,525,539	-	2,525,539	Government/ Agency				
AFN028	3136A6PG3	FNMA Single Family MBS	SINGLE FAMILY ARM	0.59%	6/25/2042	0.623	0.000	4.689	0.003	4,165,462	4,168,480	101.20%	4,215,556	-	4,215,556	Government/ Agency				
AFN029	3136A9HU5	FNMA Single Family MBS	SINGLE FAMILY ARM	0.55%	10/25/2042	0.656	0.000	4.730	0.001	2,060,226	2,067,514	101.11%	2,083,153	-	2,083,153	Government/ Agency				
AFN034	3136AGXD9	FNMA Single Family MBS	SINGLE FAMILY ARM	0.69%	10/25/2043	0.398	0.000	4.720	0.003	4,581,423	4,600,257	101.72%	4,660,130	-	4,660,130	Government/ Agency				
AFN038	31396V4B1	FNMA Single Family MBS	SINGLE FAMILY ARM	0.41%	6/25/2037	0.689	0.000	3.486	0.000	758,286	758,423	100.50%	762,062	-	762,062	Government/ Agency				
AFN043	3138EJXW3	FNMA Single Family MBS	SINGLE FAMILY ARM	2.03%	10/1/2042	0.846	0.000	4.867	0.002	2,349,954	2,393,209	104.53%	2,456,403	-	2,456,403	Government/ Agency				
AFN046	3140J7PV1	FNMA Single Family MBS	SINGLE FAMILY ARM	1.92%	2/1/2045	0.541	0.000	4.307	0.002	3,025,476	3,075,119	104.16%	3,151,438	-	3,151,438	Government/ Agency				
AFR006	31342ATN9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.35%	6/1/2033	0.616	0.000	3.927	0.000	77,682	77,589	104.52%	81,193	-	81,193	Government/ Agency				
AFR007	31336CLK7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.34%	10/1/2033	0.211	0.000	4.085	0.000	190,810	189,932	104.53%	199,448	-	199,448	Government/ Agency				
AFR008	3128JPEZ9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.02%	7/1/2035	0.822	0.000	4.035	0.000	104,341	104,173	104.21%	108,733	-	108,733	Government/ Agency				
AFR011	31396HUT4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.38%	2/15/2036	0.607	0.000	2.824	0.000	417,763	417,763	100.32%	419,098	-	419,098	Government/ Agency				
AFR012	31396JYM1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.43%	4/15/2036	0.663	0.000	3.350	0.000	317,223	317,027	100.68%	319,367	-	319,367	Government/ Agency				
AFR015	3137A3CK3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.58%	11/15/2040	0.656	0.000	3.945	0.002	2,982,232	2,970,169	101.35%	3,022,487	-	3,022,487	Government/ Agency				
AFR017	3137AXXG3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.43%	1/15/2043	0.467	0.000	4.717	0.002	2,385,044	2,387,694	100.57%	2,398,739	-	2,398,739	Government/ Agency				
AFR018	3137GAPT8	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.58%	10/15/2040	0.659	0.000	3.934	0.001	1,086,922	1,089,411	101.24%	1,100,372	-	1,100,372	Government/ Agency				
AFR019	3137B3PV4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.48%	8/15/2043	0.639	0.000	4.678	0.002	2,574,630	2,573,581	100.75%	2,593,969	-	2,593,969	Government/ Agency				
AFR020	31398QUV7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.56%	10/15/2040	0.606	0.000	4.259	0.001	1,920,413	1,919,182	101.28%	1,945,055	-	1,945,055	Government/ Agency				
AFR022	3137BBHC7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.58%	6/15/2044	0.682	0.000	4.318	0.002	2,983,355	2,994,174	101.29%	3,021,893	-	3,021,893	Government/ Agency				
AFR023	3137B6NX5	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.58%	12/15/2043	0.704	0.000	4.225	0.001	1,099,743	1,103,598	101.57%	1,116,979	-	1,116,979	Government/ Agency				
AFR025	31397KE23	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.75%	8/15/2037	0.615	0.000	3.329	0.001	2,293,458	2,314,006	101.83%	2,335,456	-	2,335,456	Government/ Agency				
AFR026	3137A3L31	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.63%	11/15/2040	0.511	0.000	4.475	0.001	1,874,525	1,888,098	101.38%	1,900,401	-	1,900,401	Government/ Agency				
AFR028	31397GWG1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.41%	5/15/2037	0.697	0.000	3.537	0.000	72,692	72,678	100.39%	72,978	-	72,978	Government/ Agency				
FRS342	3128MBE37	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	5/1/2022	0.234	0.000	0.260	0.000	10,185	10,185	100.84%	10,271	-	10,271	Government/ Agency				
FRS344	3128MBGS0	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	7/1/2022	0.304	0.000	0.334	0.000	4,461	4,470	101.17%	4,513	-	4,513	Government/ Agency				
FRS345	3128PHFQ9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	9/1/2022	0.201	0.000	0.222	0.000	1,053	1,055	100.67%	1,060	-	1,060	Government/ Agency				
FRS374	3128PQVN8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	0.944	0.000	1.253	0.000	16,351	16,354	105.86%	17,309	-	17,309	Government/ Agency				
FRS376	3128PQU25	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	0.917	0.000	1.232	0.000	8,326	8,328	105.87%	8,815	-	8,815	Government/ Agency				
FRS377	3128MCKV6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	12/1/2024	0.896	0.000	1.194	0.000	4,667	4,668	105.86%	4,940	-	4,940	Government/ Agency				
FRS393	3128PQXK8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	11/1/2024	0.899	0.000	1.188	0.000	172,834	173,453	105.86%	182,961	-	182,961	Government/ Agency				
FRS399	3128MCPK5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2025	1.017	0.000	1.341	0.000	27,957	28,078	105.86%	29,595	-	29,595	Government/ Agency				
FRS400	3128PRBZ1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	0.922	0.000	1.226	0.000	14,960	15,018	105.86%	15,836	-	15,836	Government/ Agency				
FRS401	3128PRNS4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2025	1.142	0.000	1.473	0.000	1,188	1,193	105.86%	1,258	-	1,258	Government/ Agency				
FRS403	31294L6X6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2025	0.994	0.000	1.311	0.000	799	803	105.86%	846	-	846	Government/ Agency				
FRS406	3128MCJ63	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	11/1/2024	0.824	0.000	1.101	0.000	2,456	2,465	105.86%	2,600	-	2,600	Government/ Agency				
FRS409	3128MCLY9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	0.844	0.000	1.137	0.000	16,008	16,073	105.86%	16,946	-	16,946	Government/ Agency				
FRS410	3128MCWR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2025	1.095	0.000	1.425	0.000	55,874	56,133	105.86%	59,148	-	59,148	Government/ Agency				
FRS411	3128PT3C7	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2026	1.301	0.000	1.682	0.000	2,199	2,209	105.87%	2,328	-	2,328	Government/ Agency				
FRS412	3128PUPG1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.390	0.000	1.766	0.000	22,261	22,356	105.86%	23,565	-	23,565	Government/ Agency				
FRS413	3128PUR46	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.306	0.000	1.681	0.000	14,874	14,948	105.86%	15,746	-	15,746	Government/ Agency				
FRS414	3128MMNB5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.276	0.000	1.647	0.000	40,258	40,493	105.86%	42,616	-	42,616	Government/ Agency				
FRS415	3128PUFW7	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2026	1.089	0.000	1.433	0.000	30,135	30,303	105.87%	31,905	-	31,905	Government/ Agency				
FRS417	3128PUVW8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.304	0.000	1.665	0.000	13,690	13,768	105.86%	14,492	-	14,492	Government/ Agency				

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							EFF DUR <sup>1</sup>	DURATION	SPRD DUR	CONTRIB							
FRS439	3128MDNQ2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	6/1/2026	0.718	0.000	0.781	0.000	169,912	171,660	103.14%	175,249	-	175,249	Government/ Agency	
FRS444	31306XNY5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	1.580	0.000	2.120	0.000	203,697	205,227	106.71%	217,360	-	217,360	Government/ Agency	
FRS445	3128PT7B5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	2/1/2026	1.174	0.000	1.617	0.000	8,740	8,785	106.71%	9,327	-	9,327	Government/ Agency	
FRS446	31306XCR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	8/1/2027	1.667	0.000	2.178	0.000	42,272	42,598	106.71%	45,108	-	45,108	Government/ Agency	
FRS447	31306XND1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	1.430	0.000	1.910	0.000	173,299	174,553	106.71%	184,923	-	184,923	Government/ Agency	
FRS448	31306XKM4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	1.434	0.000	1.925	0.000	133,819	134,841	106.71%	142,795	-	142,795	Government/ Agency	
FRS449	3128PTSP1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	1/1/2026	1.174	0.000	1.627	0.001	2,073,329	2,084,452	106.71%	2,212,394	-	2,212,394	Government/ Agency	
FRS450	31306YB75	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2027	1.550	0.000	2.109	0.000	104,626	105,469	106.72%	111,652	-	111,652	Government/ Agency	
FRS451	3128MMRC9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2028	1.863	0.000	2.412	0.000	509,022	513,843	106.74%	543,323	-	543,323	Government/ Agency	
FRS454	3128MDRN5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	6/1/2026	0.745	0.000	0.812	0.000	38,706	39,081	103.28%	39,976	-	39,976	Government/ Agency	
FRS459	3128PT4D4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2026	1.285	0.000	1.651	0.000	133,281	134,095	105.86%	141,091	-	141,091	Government/ Agency	
FRS462	3128MDVC4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2026	1.164	0.000	1.507	0.000	912,113	921,274	105.86%	965,557	-	965,557	Government/ Agency	
FSF807	31418PTH8	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.112	0.000	1.331	0.000	227,600	227,765	105.84%	240,896	-	240,896	Government/ Agency	
FSF809	31418PKG9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.104	0.000	1.334	0.000	377	377	105.84%	399	-	399	Government/ Agency	
FSF810	31418NQS2	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.159	0.000	1.390	0.000	12,846	12,860	105.84%	13,596	-	13,596	Government/ Agency	
FSF811	31418QT78	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.173	0.000	1.383	0.000	5,457	5,461	105.84%	5,776	-	5,776	Government/ Agency	
FSF812	31417UXT7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.158	0.000	1.391	0.000	24,618	24,635	105.84%	26,056	-	26,056	Government/ Agency	
FSF813	31417MTG8	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	9/1/2024	1.029	0.000	1.239	0.000	16,728	16,737	105.84%	17,705	-	17,705	Government/ Agency	
FSF814	31417UXN0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.103	0.000	1.333	0.000	9,192	9,198	105.84%	9,729	-	9,729	Government/ Agency	
FSF818	31418PXW0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.156	0.000	1.391	0.000	434	434	105.84%	459	-	459	Government/ Agency	
FSF819	31416QVA0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	7/1/2024	0.915	0.000	1.114	0.000	1,047	1,047	105.84%	1,108	-	1,108	Government/ Agency	
FSF820	31418P3N3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.223	0.000	1.486	0.000	7,032	7,033	105.84%	7,443	-	7,443	Government/ Agency	
FSF821	31418PFJ9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.110	0.000	1.329	0.000	411,839	412,143	105.84%	435,897	-	435,897	Government/ Agency	
FSF823	31417NJZ5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	12/1/2024	1.143	0.000	1.302	0.000	442,238	442,852	104.56%	462,422	-	462,422	Government/ Agency	
FSF824	31418RW64	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	3/1/2025	1.202	0.000	1.400	0.000	398,346	399,184	104.87%	417,753	-	417,753	Government/ Agency	
FSF825	31417TNQ7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	1/1/2025	1.117	0.000	1.273	0.000	269,868	270,439	104.57%	282,209	-	282,209	Government/ Agency	
FSF826	31417SAP5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	10/1/2024	1.065	0.000	1.212	0.000	5,335	5,338	104.35%	5,567	-	5,567	Government/ Agency	
FSF827	31418TLB1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2025	1.198	0.000	1.359	0.000	179,320	179,583	104.77%	187,871	-	187,871	Government/ Agency	
FSF828	31418PLN3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	4/1/2025	1.170	0.000	1.331	0.000	2,131	2,134	104.67%	2,230	-	2,230	Government/ Agency	
FSF829	31417YPE1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2025	1.213	0.000	1.426	0.000	90,625	90,668	104.97%	95,129	-	95,129	Government/ Agency	
FSF831	31412UBX7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2024	0.930	0.000	1.059	0.000	86,442	86,616	103.78%	89,707	-	89,707	Government/ Agency	
FSF896	3138AR5T7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2026	1.512	0.000	1.911	0.000	114,589	115,476	106.69%	122,253	-	122,253	Government/ Agency	
FSF897	31416PW78	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2024	0.916	0.000	1.114	0.000	28,418	28,521	105.84%	30,078	-	30,078	Government/ Agency	
FSF912	31418T2H9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	9/1/2025	1.270	0.000	1.540	0.000	8,134	8,192	105.84%	8,609	-	8,609	Government/ Agency	
FSF913	3138AAGA3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.449	0.000	1.736	0.000	4,660	4,695	105.84%	4,932	-	4,932	Government/ Agency	
FSF938	3140EY4P3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.00%	4/1/2031	2.390	0.002	3.015	0.002	4,537,019	4,623,484	105.85%	4,802,217	-	4,802,217	Government/ Agency	
FRS036	31356HSN8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	7/1/2024	1.054	0.000	1.058	0.000	16,219	16,219	108.17%	17,544	-	17,544	Government/ Agency	
FRS046	31356LC48	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	10/1/2024	0.374	0.000	0.376	0.000	3,516	3,516	102.56%	3,606	-	3,606	Government/ Agency	
FRS053	31356MH41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	1/1/2025	0.442	0.000	0.445	0.000	4,262	4,262	103.10%	4,394	-	4,394	Government/ Agency	
FRS097	31292GUZ7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2028	1.940	0.000	2.016	0.000	900	900	113.69%	1,023	-	1,023	Government/ Agency	
FRS098	31292GU20	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	4/1/2028	1.936	0.000	2.042	0.000	465	465	112.50%	523	-	523	Government/ Agency	
FRS123	31292G7H3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/1/2029	2.244	0.000	2.316	0.000	13,174	12,905	115.67%	15,239	-	15,239	Government/ Agency	
FRS124	31292G6K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	10/1/2029	2.197	0.000	2.266	0.000	2,235	2,235	115.74%	2,587	-	2,587	Government/ Agency	
FRS130	31292HAV6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	2/1/2030	2.103	0.000	2.143	0.000	589	589	115.34%	679	-	679	Government/ Agency	
FRS133	31292HAK0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/1/2030	2.295	0.000	2.369	0.000	3,218	3,153	116.02%	3,734	-	3,734	Government/ Agency	
FRS138	31292HA95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2030	2.393	0.000	2.460	0.000	12,596	11,916	117.51%	14,801	-	14,801	Government/ Agency	
FRS139	31293PG41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2029	1.863	0.000	1.866	0.000	4,877	4,739	113.68%	5,544	-	5,544	Government/ Agency	
FRS144	31292HAA2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	12/1/2029	2.277	0.000	2.312	0.000	440	440	116.33%	512	-	512	Government/ Agency	
FRS155	31293T4W4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/1/2029	1.922	0.000	1.923	0.000	14,725	14,594	114.32%	16,833	-	16,833	Government/ Agency	
FRS165	31292HFU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/1/2030	2.445	0.000	2.515	0.000	567	567	117.14%	664	-	664	Government/ Agency	
FRS182	31292HH56	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2031	2.383	0.000	2.435	0.000	536	536	117.12%	627	-	627	Government/ Agency	
FRS183	31292HJJ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/1/2031	2.074	0.000	2.103	0.000	270	270	114.97%	311	-	311	Government/ Agency	
FRS189	31298PZK9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	6/1/2031	2.319	0.000	2.413	0.000	7,315	7,315	115.26%	8,431	-	8,431	Government/ Agency	

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**September 30, 2021**

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFFECTIVE CONTRIB		SPREAD CONTRIB		CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
							DUR	EFF DUR <sup>1</sup>	DUR	SPRD DUR							
FRS208	31292HVU5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	2.399	0.000	2.988	0.000	20	93	114.07%	23	-	23	Government/ Agency	
FRS212	31287VXK1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	8/1/2032	2.608	0.000	2.796	0.000	5,439	5,476	117.99%	6,417	-	6,417	Government/ Agency	
FRS213	31283HSW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2032	2.542	0.000	2.692	0.000	6,863	6,914	117.23%	8,046	-	8,046	Government/ Agency	
FRS221	31296SUF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	2.779	0.000	3.012	0.000	126,668	127,687	116.57%	147,656	-	147,656	Government/ Agency	
FRS223	31292H4K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	2.549	0.000	3.049	0.000	280,593	283,044	116.22%	326,107	-	326,107	Government/ Agency	
FRS239	31297B6N7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2034	2.717	0.000	3.016	0.000	3,035	3,057	116.63%	3,540	-	3,540	Government/ Agency	
FRS242	31297DTE8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	2.758	0.000	3.173	0.000	493,132	497,169	116.96%	576,749	-	576,749	Government/ Agency	
FRS243	31297DTB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	2.773	0.000	3.102	0.000	147,881	149,055	116.88%	172,841	-	172,841	Government/ Agency	
FRS247	31297CZM5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	2.823	0.000	3.101	0.000	103,493	104,443	116.99%	121,080	-	121,080	Government/ Agency	
FRS256	31297DJN9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	2.830	0.000	3.096	0.000	52,242	52,708	116.97%	61,110	-	61,110	Government/ Agency	
FRS257	31297DAH1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	2.755	0.000	3.111	0.000	19,162	19,315	116.78%	22,378	-	22,378	Government/ Agency	
FRS260	31297F5C3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	2.293	0.000	2.621	0.000	103,605	103,927	112.68%	116,745	-	116,745	Government/ Agency	
FRS263	31297F5W9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2034	2.815	0.000	3.093	0.000	46,127	46,492	116.95%	53,944	-	53,944	Government/ Agency	
FRS264	31297GDF5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	2.884	0.000	3.106	0.000	32,317	32,612	117.17%	37,867	-	37,867	Government/ Agency	
FRS268	31297HLJ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	2.707	0.000	3.123	0.000	129,624	130,275	115.08%	149,175	-	149,175	Government/ Agency	
FRS269	31297HY86	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2035	2.629	0.000	2.923	0.000	276,609	279,143	116.10%	321,152	-	321,152	Government/ Agency	
FRS270	31297HR68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	2.644	0.000	3.165	0.000	337,851	339,382	115.07%	388,781	-	388,781	Government/ Agency	
FRS271	31297HR50	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	2.602	0.000	3.117	0.000	144,709	145,366	114.87%	166,231	-	166,231	Government/ Agency	
FRS272	31297HAE9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2034	2.742	0.000	3.261	0.000	195,568	196,450	115.53%	225,934	-	225,934	Government/ Agency	
FRS273	31297LBQ2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	2.340	0.000	2.619	0.000	237,633	238,713	112.77%	267,969	-	267,969	Government/ Agency	
FRS282	31297MR42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	2.870	0.000	3.161	0.000	167,258	168,439	117.31%	196,215	-	196,215	Government/ Agency	
FRS283	31297MR34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	2.544	0.000	2.846	0.000	157,259	158,352	115.66%	181,879	-	181,879	Government/ Agency	
FRS285	31297NB39	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	2.815	0.000	3.186	0.000	284,186	286,350	117.22%	333,118	-	333,118	Government/ Agency	
FRS286	31297QRZ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	2.757	0.000	3.183	0.000	410,116	413,245	117.00%	479,843	-	479,843	Government/ Agency	
FRS288	3128K66R6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	2.736	0.000	3.313	0.000	98,636	98,584	112.61%	111,073	-	111,073	Government/ Agency	
FRS294	3128K7RU4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	2.866	0.000	3.173	0.000	83,700	84,248	117.35%	98,219	-	98,219	Government/ Agency	
FRS298	31297V5R5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2035	2.958	0.000	3.135	0.000	130,470	131,432	120.41%	157,103	-	157,103	Government/ Agency	
FRS302	31297VLY2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2035	2.720	0.000	2.884	0.000	45,865	46,234	118.72%	54,452	-	54,452	Government/ Agency	
FRS313	3128K7HL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2035	2.721	0.000	3.422	0.000	38,383	37,629	112.82%	43,304	-	43,304	Government/ Agency	
FRS314	3128KAYT2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2036	2.993	0.000	3.358	0.000	3,673	3,611	116.22%	4,269	-	4,269	Government/ Agency	
FRS319	3128KGD70	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2036	3.021	0.000	3.395	0.000	359,216	356,164	116.39%	418,082	-	418,082	Government/ Agency	
FRS320	3128KHSS6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	3.009	0.000	3.257	0.000	148,275	146,999	116.02%	172,028	-	172,028	Government/ Agency	
FRS321	3128KCG43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2036	2.820	0.000	3.487	0.000	67,488	66,395	112.79%	76,121	-	76,121	Government/ Agency	
FRS322	3128KETP8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2036	3.015	0.000	3.208	0.000	75,201	75,595	120.93%	90,939	-	90,939	Government/ Agency	
FRS323	3128LXS76	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	10/1/2036	2.747	0.000	3.428	0.000	273,259	268,759	112.87%	308,417	-	308,417	Government/ Agency	
FRS324	3128LXRR3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2036	2.684	0.000	3.390	0.000	56,587	55,666	112.72%	63,785	-	63,785	Government/ Agency	
FRS329	3128KL4H7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2037	2.954	0.000	3.487	0.000	28,667	28,553	116.41%	33,371	-	33,371	Government/ Agency	
FRS330	3128KLRU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	3.054	0.000	3.311	0.000	129,498	128,429	116.29%	150,594	-	150,594	Government/ Agency	
FRS331	3128M4FX6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	2.873	0.000	3.443	0.000	50,559	50,126	116.17%	58,732	-	58,732	Government/ Agency	
FRS336	3128KR6X7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	2.881	0.000	3.488	0.000	62,525	60,762	112.83%	70,545	-	70,545	Government/ Agency	
FRS339	3128KSER9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	2.770	0.000	3.552	0.000	255,914	248,767	112.84%	288,773	-	288,773	Government/ Agency	
FRS340	3128KR7M0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	2.889	0.000	3.507	0.000	102,095	99,197	112.87%	115,233	-	115,233	Government/ Agency	
FRS341	3128KTKF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2037	2.810	0.000	3.317	0.000	33,537	32,604	112.70%	37,795	-	37,795	Government/ Agency	
FRS343	3128L04M1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2037	3.108	0.000	3.236	0.000	223,039	224,628	121.33%	270,609	-	270,609	Government/ Agency	
FRS346	3128M5NV8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	2.931	0.000	3.505	0.000	105,038	104,547	116.45%	122,314	-	122,314	Government/ Agency	
FRS349	3128M5BA7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2037	2.961	0.000	3.435	0.000	268,908	270,295	118.04%	317,428	-	317,428	Government/ Agency	
FRS351	3128M5DW7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2037	2.957	0.000	3.457	0.000	8,165	8,195	118.05%	9,639	-	9,639	Government/ Agency	
FRS358	3128LDNF7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2038	2.869	0.000	3.645	0.000	154,793	152,269	115.85%	179,323	-	179,323	Government/ Agency	
FRS363	3128LCQ25	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2038	2.967	0.000	3.627	0.000	19,466	19,330	113.18%	22,032	-	22,032	Government/ Agency	
FRS364	3128MJLD0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2039	2.809	0.000	3.761	0.000	322,379	323,613	112.82%	363,711	-	363,711	Government/ Agency	
FRS365	312932H41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2039	2.951	0.000	4.160	0.000	119,529	119,729	108.72%	129,953	-	129,953	Government/ Agency	
FRS368	3128KXPZ8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2037	3.121	0.000	3.325	0.000	4,139	4,270	121.27%	5,019	-	5,019	Government/ Agency	
FRS371	312938FB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	3.013	0.000	3.809	0.000	13,150	13,153	110.82%	14,573	-	14,573	Government/ Agency	

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**September 30, 2021**

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFFECTIVE CONTRIB		SPREAD CONTRIB		CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
							EFF DUR <sup>1</sup>	DURATION	SPRD DUR	CONTRIB							
FRS372	312938CG6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	2.799	0.000	3.938	0.000		279,011	279,166	110.75%	308,995	-	308,995	Government/ Agency
FRS385	312941SC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2040	2.878	0.000	3.921	0.001		1,028,324	1,039,048	113.88%	1,171,083	-	1,171,083	Government/ Agency
FRS386	312941WB9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2040	2.972	0.000	4.083	0.000		292,768	295,755	108.72%	318,306	-	318,306	Government/ Agency
FRS389	312942AD7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2040	3.193	0.000	4.344	0.000		104,617	105,685	108.91%	113,943	-	113,943	Government/ Agency
FRS391	312942KX2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2040	2.865	0.000	3.889	0.001		1,068,972	1,081,148	111.61%	1,193,069	-	1,193,069	Government/ Agency
FRS392	312946EH5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2041	2.399	0.000	3.381	0.000		110,091	112,945	113.89%	125,379	-	125,379	Government/ Agency
FRS419	3128MJQX1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2041	2.940	0.001	4.713	0.001		1,922,088	1,933,786	108.58%	2,086,911	-	2,086,911	Government/ Agency
FRS420	3129447K1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	3.063	0.000	4.429	0.000		16,829	17,174	108.87%	18,322	-	18,322	Government/ Agency
FRS426	3128MJQ78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	2.999	0.001	4.679	0.002		2,474,076	2,500,781	108.58%	2,686,232	-	2,686,232	Government/ Agency
FRS427	3132GKF43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2041	3.253	0.001	4.620	0.001		1,255,936	1,269,267	108.58%	1,363,634	-	1,363,634	Government/ Agency
FRS429	3132HLM34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	2.872	0.001	4.938	0.002		3,126,925	3,162,961	106.75%	3,338,149	-	3,338,149	Government/ Agency
FRS431	31292SAN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	2.794	0.002	4.999	0.004		4,697,302	4,741,401	106.75%	5,014,603	-	5,014,603	Government/ Agency
FRS432	3132HNTY5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	2.751	0.000	4.967	0.000		373,916	379,963	106.75%	399,174	-	399,174	Government/ Agency
FRS433	3132HQBE1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	2.398	0.001	4.844	0.002		2,605,346	2,673,569	106.75%	2,781,336	-	2,781,336	Government/ Agency
FRS434	31292SAX8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	2.458	0.002	4.996	0.003		4,020,351	4,123,721	106.75%	4,291,925	-	4,291,925	Government/ Agency
FRS435	3132HP4F8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	2.594	0.001	5.066	0.002		2,187,821	2,244,868	106.75%	2,335,608	-	2,335,608	Government/ Agency
FRS437	3132HRH45	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	2.522	0.002	5.007	0.003		4,402,890	4,509,662	107.45%	4,730,918	-	4,730,918	Government/ Agency
FRS438	3132HPN42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	3.387	0.001	4.691	0.001		2,002,579	2,069,409	108.54%	2,173,678	-	2,173,678	Government/ Agency
FRS440	3132GRKD2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	2.976	0.002	4.667	0.003		3,766,225	3,869,351	108.58%	4,089,186	-	4,089,186	Government/ Agency
FRS441	3132GRKB6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	3.202	0.002	4.639	0.003		3,506,632	3,625,774	108.58%	3,807,332	-	3,807,332	Government/ Agency
FRS442	3132GTYK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2042	2.838	0.001	4.682	0.002		2,521,373	2,587,276	108.58%	2,737,586	-	2,737,586	Government/ Agency
FRS453	312934SC7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	2.876	0.001	3.874	0.001		1,578,939	1,633,510	110.84%	1,750,147	-	1,750,147	Government/ Agency
FRS455	3132GEZY9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2041	2.925	0.000	4.099	0.000		635,715	658,890	111.61%	709,515	-	709,515	Government/ Agency
FRS456	3132GRTL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	3.105	0.000	4.137	0.000		675,408	700,378	111.55%	753,394	-	753,394	Government/ Agency
FRS457	3128M7CL8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2039	2.874	0.000	3.697	0.000		374,954	387,772	110.58%	414,613	-	414,613	Government/ Agency
FRS458	3128M6T73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2038	2.688	0.000	3.431	0.000		282,546	291,809	110.08%	311,034	-	311,034	Government/ Agency
FRS463	312942U78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2040	2.990	0.001	3.963	0.001		1,228,582	1,281,670	111.61%	1,371,208	-	1,371,208	Government/ Agency
FRS464	312936FJ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2039	2.832	0.001	3.947	0.001		1,674,651	1,744,526	110.85%	1,856,405	-	1,856,405	Government/ Agency
FRS465	312933RC0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2039	2.706	0.000	3.866	0.001		1,119,571	1,165,713	110.70%	1,239,415	-	1,239,415	Government/ Agency
FRS469	3132L5TQ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2040	2.632	0.000	3.616	0.000		683,923	712,424	110.33%	754,562	-	754,562	Government/ Agency
FRS470	3132GFVU8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	2.984	0.000	4.081	0.000		259,111	270,461	111.61%	289,191	-	289,191	Government/ Agency
FRS471	312944Q95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2040	3.002	0.000	3.997	0.000		272,576	284,279	111.61%	304,219	-	304,219	Government/ Agency
FRS472	3132GDJ60	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2041	2.919	0.000	4.063	0.000		649,112	677,283	111.61%	724,468	-	724,468	Government/ Agency
FRS473	3128MJUC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2044	3.407	0.001	4.205	0.001		2,094,954	2,195,042	111.14%	2,328,338	-	2,328,338	Government/ Agency
FRS474	312938GE7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	2.771	0.000	3.958	0.000		583,187	607,464	110.83%	646,334	-	646,334	Government/ Agency
FRS475	312945RT7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2041	3.112	0.000	3.865	0.000		162,058	168,950	111.61%	180,871	-	180,871	Government/ Agency
FRS476	3132M3DF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	3.386	0.000	4.098	0.001		844,828	884,082	111.42%	941,320	-	941,320	Government/ Agency
FRS479	3128MJTN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	2.533	0.001	5.009	0.001		1,942,731	1,908,749	106.75%	2,073,962	-	2,073,962	Government/ Agency
FRS480	31292SCB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	2.650	0.001	4.401	0.001		1,235,612	1,251,611	107.98%	1,334,232	-	1,334,232	Government/ Agency
FRS481	3132M9PA6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	2.341	0.000	4.454	0.001		973,957	986,583	107.98%	1,051,692	-	1,051,692	Government/ Agency
FRS482	3132M9Y73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	2.486	0.000	4.467	0.000		690,641	699,576	107.98%	745,764	-	745,764	Government/ Agency
FRS483	3132MAAK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	2.377	0.000	4.280	0.000		218,454	221,317	107.98%	235,890	-	235,890	Government/ Agency
FRS484	3128MJVS6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	2.972	0.001	4.344	0.002		3,027,432	3,158,920	109.42%	3,312,717	-	3,312,717	Government/ Agency
FRS485	3132QLTA1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	2.849	0.000	4.235	0.000		435,360	456,216	109.42%	476,385	-	476,385	Government/ Agency
FRS486	3132QLSJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2044	3.662	0.001	4.440	0.001		1,038,120	1,087,995	109.19%	1,133,480	-	1,133,480	Government/ Agency
FRS488	3128MJVV7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2045	3.020	0.000	4.318	0.000		656,998	688,949	109.30%	718,087	-	718,087	Government/ Agency
FRS489	3132JNQ59	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2043	3.086	0.001	4.478	0.001		1,191,664	1,248,015	109.64%	1,306,565	-	1,306,565	Government/ Agency
FRS490	3132M92L7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2044	3.039	0.000	4.342	0.001		888,014	930,939	109.55%	972,805	-	972,805	Government/ Agency
FRS491	3132M75X2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2044	3.049	0.001	4.351	0.001		1,312,025	1,375,103	109.61%	1,438,121	-	1,438,121	Government/ Agency
FRS492	3132QNE62	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	3.080	0.001	4.310	0.001		2,081,472	2,186,227	109.07%	2,270,330	-	2,270,330	Government/ Agency
FRS493	3128MJVL1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2044	2.989	0.000	4.311	0.001		750,136	786,150	109.42%	820,824	-	820,824	Government/ Agency
FRS494	3128MJVR8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2045	2.460	0.001	4.470	0.002		2,565,387	2,644,436	107.79%	2,765,332	-	2,765,332	Government/ Agency
FRS495	3128MJVV9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2045	2.548	0.001	4.459	0.002		3,483,065	3,584,806	107.79%	3,754,533	-	3,754,533	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**September 30, 2021**

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFFECTIVE CONTRIB		SPREAD CONTRIB		CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
							EFF DUR <sup>1</sup>	DURATION	SPRD DUR	CONTRIB							
FRS496	3132M8F68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2044	2.877	0.000	4.276	0.000	673,657	705,800	109.48%	737,538	-	737,538	Government/ Agency	
FRS497	3132L6ST9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2044	2.981	0.001	4.309	0.002	2,442,311	2,559,568	109.55%	2,675,510	-	2,675,510	Government/ Agency	
FRS498	3128MJV31	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	2.868	0.000	4.314	0.000	685,880	719,151	109.30%	749,656	-	749,656	Government/ Agency	
FRS499	3132QRA26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	2.491	0.001	4.608	0.001	1,738,245	1,776,231	107.14%	1,862,316	-	1,862,316	Government/ Agency	
FRS500	3128MJVQ9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	2.539	0.001	4.527	0.001	1,991,887	2,022,843	107.48%	2,140,908	-	2,140,908	Government/ Agency	
FRS501	3128MJVP2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2044	3.506	0.000	4.208	0.000	231,870	255,855	110.58%	256,396	-	256,396	Government/ Agency	
FRS502	3128MJVB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	2.584	0.001	4.400	0.002	2,600,925	2,656,131	107.98%	2,808,517	-	2,808,517	Government/ Agency	
FRS503	3132MAVQ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2044	3.504	0.001	4.196	0.001	1,090,982	1,156,602	110.58%	1,206,384	-	1,206,384	Government/ Agency	
FRS504	3132GGHN8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	3.092	0.000	4.042	0.000	239,253	252,651	111.61%	267,028	-	267,028	Government/ Agency	
FRS505	3132QLEX7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2044	3.482	0.000	3.936	0.000	104,808	111,148	109.57%	114,833	-	114,833	Government/ Agency	
FRS506	3128MJXE5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2045	2.575	0.002	4.543	0.003	4,112,540	4,219,708	107.23%	4,409,935	-	4,409,935	Government/ Agency	
FRS507	3128MJYR5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2046	3.524	0.002	5.457	0.004	4,763,154	4,818,998	103.35%	4,922,664	-	4,922,664	Government/ Agency	
FRS508	3128MJYF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	4/1/2046	3.538	0.001	5.437	0.001	1,226,101	1,240,391	103.55%	1,269,652	-	1,269,652	Government/ Agency	
FRS509	3128MJSJ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	1/1/2043	3.528	0.001	5.415	0.001	1,583,949	1,601,866	103.71%	1,642,685	-	1,642,685	Government/ Agency	
FRS511	3132QRC40	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2045	2.643	0.000	4.780	0.001	981,246	1,004,837	106.07%	1,040,783	-	1,040,783	Government/ Agency	
FRS512	3128MJVQ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2045	2.776	0.000	4.673	0.001	785,059	803,971	106.19%	833,674	-	833,674	Government/ Agency	
FRS513	3128MJYT1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	2.539	0.001	4.886	0.001	1,414,182	1,448,441	105.60%	1,493,359	-	1,493,359	Government/ Agency	
FRS514	3128MJVU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2045	2.773	0.001	4.789	0.002	2,128,522	2,179,955	106.07%	2,257,670	-	2,257,670	Government/ Agency	
FRS515	3132WQG26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	2.541	0.001	4.858	0.002	3,147,998	3,224,791	105.60%	3,324,369	-	3,324,369	Government/ Agency	
FRS516	3128MJXK1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2045	2.624	0.002	4.533	0.004	6,189,482	6,312,417	107.23%	6,637,070	-	6,637,070	Government/ Agency	
FRS517	3128MJYC8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2046	2.246	0.001	4.599	0.001	1,600,914	1,636,732	107.14%	1,715,182	-	1,715,182	Government/ Agency	
FRS519	3132WGF0X	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	2.980	0.001	4.382	0.001	1,738,301	1,777,913	107.00%	1,859,985	-	1,859,985	Government/ Agency	
FRS520	3132WEKW1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	2.651	0.003	4.531	0.005	7,558,042	7,726,946	107.14%	8,097,512	-	8,097,512	Government/ Agency	
FRS521	3132WFFT1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	3.460	0.000	4.241	0.001	854,128	881,692	108.83%	929,543	-	929,543	Government/ Agency	
FRS522	3132QREU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2045	2.521	0.000	4.339	0.001	1,043,444	1,077,639	109.14%	1,138,837	-	1,138,837	Government/ Agency	
FRS523	3128MJX88	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2046	2.561	0.001	4.551	0.002	2,413,562	2,462,025	107.14%	2,585,834	-	2,585,834	Government/ Agency	
FRS524	3128MJYH7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	2.694	0.000	4.508	0.001	728,776	743,535	107.14%	780,794	-	780,794	Government/ Agency	
FRS525	3132WJEB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	2.190	0.000	4.680	0.000	626,246	638,661	107.13%	670,921	-	670,921	Government/ Agency	
FRS528	3132QQUH9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2045	2.371	0.000	4.342	0.000	600,485	619,505	109.30%	656,320	-	656,320	Government/ Agency	
FRS529	3132QVPU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	3.145	0.000	4.179	0.000	280,109	289,071	108.74%	304,578	-	304,578	Government/ Agency	
FRS530	3132QWS75	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	3.065	0.001	4.196	0.001	1,112,478	1,148,216	108.92%	1,211,748	-	1,211,748	Government/ Agency	
FRS531	3132QVPP0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	2.910	0.001	4.164	0.001	2,075,773	2,142,303	108.92%	2,261,000	-	2,261,000	Government/ Agency	
FRS532	3128MJYJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	2.978	0.001	4.213	0.001	1,212,753	1,253,183	108.83%	1,319,834	-	1,319,834	Government/ Agency	
FRS533	3132WDGM0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	3.464	0.000	4.206	0.000	465,497	481,009	109.24%	508,490	-	508,490	Government/ Agency	
FRS534	3132WECW0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	3.018	0.001	4.213	0.001	1,161,315	1,200,056	108.83%	1,263,854	-	1,263,854	Government/ Agency	
FRS535	3132QXA49	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	2.732	0.001	4.232	0.001	1,919,249	1,983,054	108.92%	2,090,510	-	2,090,510	Government/ Agency	
FRS536	3128MJU81	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2044	2.644	0.002	4.273	0.003	4,924,853	5,115,739	109.55%	5,395,094	-	5,395,094	Government/ Agency	
FRS537	3128MJVV6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2045	2.776	0.003	4.181	0.004	6,248,042	6,476,820	109.14%	6,819,242	-	6,819,242	Government/ Agency	
FRS538	3128MJXY1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2046	2.882	0.000	4.203	0.001	1,021,520	1,055,287	108.92%	1,112,673	-	1,112,673	Government/ Agency	
FRS539	3132WGUH8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2046	2.591	0.000	4.232	0.001	1,091,649	1,127,980	108.67%	1,186,331	-	1,186,331	Government/ Agency	
FRS540	3132WJP54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	2.528	0.001	4.398	0.001	1,727,021	1,784,496	108.60%	1,875,597	-	1,875,597	Government/ Agency	
FRS541	3132WJFB2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	2.607	0.001	4.357	0.001	1,989,362	2,055,462	108.61%	2,160,663	-	2,160,663	Government/ Agency	
FRS542	3132WJLF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	2.603	0.000	4.335	0.001	802,685	829,442	108.64%	872,054	-	872,054	Government/ Agency	
FRS543	3132QS4X3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2045	2.801	0.005	4.179	0.007	10,404,614	10,812,961	109.14%	11,355,811	-	11,355,811	Government/ Agency	
FRS545	3128MJX54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	2.914	0.000	4.204	0.000	6,286	6,546	108.92%	6,847	-	6,847	Government/ Agency	
FRS546	31335AWW4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	2.912	0.000	4.235	0.000	7,378	7,684	108.83%	8,030	-	8,030	Government/ Agency	
FRS547	3128MJ2H2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2047	2.821	0.000	4.244	0.000	95,140	99,121	108.04%	102,790	-	102,790	Government/ Agency	
FRS548	3132QVJF9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	2.771	0.000	4.229	0.000	168,483	175,421	108.92%	183,518	-	183,518	Government/ Agency	
FRS549	3128MJ2D1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2047	2.656	0.002	4.281	0.004	5,528,694	5,759,792	107.64%	5,951,114	-	5,951,114	Government/ Agency	
FSF007	313615DX1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	12/1/2021	0.148	0.000	0.149	0.000	7	7	100.53%	7	-	7	Government/ Agency	
FSF122	31371E4Y8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	5/1/2025	1.132	0.000	1.164	0.000	93	93	108.37%	100	-	100	Government/ Agency	
FSF170	31378FZ81	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2027	1.486	0.000	1.918	0.000	19,293	19,293	112.47%	21,699	-	21,699	Government/ Agency	
FSF183	31371GVF4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	7/1/2028	1.306	0.000	2.244	0.000	847	847	113.92%	965	-	965	Government/ Agency	

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**September 30, 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							
FSF185	31371GX47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2028	1.450	0.000	2.127	0.000	664	664	113.50%	754	-	754	Government/ Agency
FSF187	31380LFK9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	1.486	0.000	2.499	0.000	12,933	12,934	113.41%	14,668	-	14,668	Government/ Agency
FSF188	31379YRM7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	1.586	0.000	2.608	0.000	17,647	17,650	113.62%	20,050	-	20,050	Government/ Agency
FSF199	31371HDU9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2028	1.407	0.000	2.366	0.000	23,969	23,819	109.92%	26,348	-	26,348	Government/ Agency
FSF200	31371HFM5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2029	1.363	0.000	2.429	0.000	28,425	28,252	110.00%	31,266	-	31,266	Government/ Agency
FSF206	31378QD99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2028	1.287	0.000	2.285	0.000	21,033	20,873	109.40%	23,012	-	23,012	Government/ Agency
FSF210	31378UHX3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/1/2027	1.034	0.000	1.036	0.000	10,749	10,762	106.84%	11,484	-	11,484	Government/ Agency
FSF221	31382YBM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/1/2028	0.503	0.000	0.513	0.000	9,446	9,446	102.89%	9,718	-	9,718	Government/ Agency
FSF241	31384FW60	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/1/2029	2.369	0.000	2.381	0.000	6,716	6,460	116.84%	7,846	-	7,846	Government/ Agency
FSF242	31371JDS0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2030	1.613	0.000	2.553	0.000	5,600	5,426	116.29%	6,512	-	6,512	Government/ Agency
FSF260	31371J3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	1.601	0.000	2.619	0.000	163	163	116.41%	189	-	189	Government/ Agency
FSF264	31371J3W2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	5/1/2031	2.224	0.000	2.572	0.000	148	148	117.55%	175	-	175	Government/ Agency
FSF266	31387JEL6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	2.918	0.000	2.800	0.000	842	842	119.01%	1,002	-	1,002	Government/ Agency
FSF267	31387JEM4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	1.812	0.000	2.906	0.000	51,617	51,681	118.25%	61,035	-	61,035	Government/ Agency
FSF268	31387JTH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/1/2031	2.258	0.000	2.445	0.000	104,962	105,107	116.71%	122,501	-	122,501	Government/ Agency
FSF289	31387XF83	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	9/1/2031	1.249	0.000	1.257	0.000	23,887	24,121	108.55%	25,929	-	25,929	Government/ Agency
FSF294	31388KPY2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2031	2.587	0.000	2.789	0.000	24,766	24,804	118.96%	29,461	-	29,461	Government/ Agency
FSF295	31385H3F7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/1/2032	1.877	0.000	3.032	0.000	15,170	15,187	118.86%	18,031	-	18,031	Government/ Agency
FSF307	31388XSQ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	2/1/2032	2.157	0.000	3.083	0.000	12,796	12,773	116.73%	14,937	-	14,937	Government/ Agency
FSF315	31389F6R8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2031	2.536	0.000	2.508	0.000	61,298	61,415	119.36%	73,165	-	73,165	Government/ Agency
FSF320	31385H6T4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2032	1.943	0.000	2.861	0.000	306	306	118.18%	361	-	361	Government/ Agency
FSF321	31371JSB1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2030	2.102	0.000	2.727	0.000	8,490	8,497	117.64%	9,987	-	9,987	Government/ Agency
FSF323	31389QS74	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	0.960	0.000	0.963	0.000	2,073	2,073	106.30%	2,204	-	2,204	Government/ Agency
FSF324	31389NR23	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	1.896	0.000	2.988	0.000	70,714	70,944	118.95%	84,114	-	84,114	Government/ Agency
FSF327	31390FSW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	2.660	0.000	2.657	0.000	51,820	51,855	120.07%	62,219	-	62,219	Government/ Agency
FSF328	31390FE54	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2032	2.564	0.000	2.787	0.000	19,233	19,385	119.43%	22,970	-	22,970	Government/ Agency
FSF375	31385WT33	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2032	2.433	0.000	3.087	0.000	1,492	1,502	117.63%	1,756	-	1,756	Government/ Agency
FSF397	31378QDP3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2028	2.043	0.000	1.955	0.000	25,811	25,811	111.31%	28,732	-	28,732	Government/ Agency
FSF415	31401NXX2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	1.942	0.000	3.096	0.000	154,442	155,368	110.69%	170,953	-	170,953	Government/ Agency
FSF433	31403NFZ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2033	2.885	0.000	3.089	0.000	131,331	131,364	115.01%	151,045	-	151,045	Government/ Agency
FSF474	31403YNJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2034	2.525	0.000	2.934	0.000	60,994	61,229	113.83%	69,427	-	69,427	Government/ Agency
FSF475	31404EQZ2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2034	2.627	0.000	3.081	0.000	53,009	53,209	114.52%	60,704	-	60,704	Government/ Agency
FSF552	31405FHB1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2034	2.933	0.000	3.100	0.000	157,083	157,907	116.88%	183,595	-	183,595	Government/ Agency
FSF559	31405JZK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2034	2.485	0.000	3.034	0.000	55,446	55,374	114.04%	63,231	-	63,231	Government/ Agency
FSF562	31404X3E2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2034	2.466	0.000	3.343	0.000	273,226	271,720	111.63%	304,993	-	304,993	Government/ Agency
FSF565	31405PAT7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	2.488	0.000	2.962	0.000	120,867	121,262	113.76%	137,504	-	137,504	Government/ Agency
FSF567	31405JA87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2034	2.802	0.000	3.363	0.000	154,483	154,990	115.33%	178,170	-	178,170	Government/ Agency
FSF570	31405PBS8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	2.604	0.000	3.176	0.000	77,304	77,537	114.61%	88,600	-	88,600	Government/ Agency
FSF574	31405KFN6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	2.858	0.000	3.233	0.000	56,030	56,184	115.41%	64,667	-	64,667	Government/ Agency
FSF577	31405NDX0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	2.632	0.000	3.073	0.000	191,180	191,592	114.38%	218,667	-	218,667	Government/ Agency
FSF578	31405NDA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	2.835	0.000	3.299	0.000	109,849	110,081	115.38%	126,746	-	126,746	Government/ Agency
FSF581	31405QRG5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	2.934	0.000	3.133	0.000	219,892	221,746	117.02%	257,325	-	257,325	Government/ Agency
FSF601	31406GMH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2035	2.868	0.000	3.327	0.000	100,381	100,674	115.57%	116,013	-	116,013	Government/ Agency
FSF620	31405TP97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2034	2.564	0.000	3.427	0.000	56,344	56,792	115.52%	65,090	-	65,090	Government/ Agency
FSF635	31406S6D0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	2.962	0.000	3.285	0.000	102,892	103,513	117.33%	120,722	-	120,722	Government/ Agency
FSF637	31406PRW1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	3/1/2035	2.694	0.000	3.371	0.000	9,753	9,814	116.40%	11,352	-	11,352	Government/ Agency
FSF644	31407D4B8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	2.823	0.000	3.367	0.000	68,959	68,956	112.61%	77,653	-	77,653	Government/ Agency
FSF645	31407BTX7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	2.837	0.000	3.352	0.000	142,617	142,561	112.57%	160,550	-	160,550	Government/ Agency
FSF646	31407C6H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2035	2.855	0.000	3.361	0.000	208,789	209,051	115.75%	241,675	-	241,675	Government/ Agency
FSF653	31407JLQ3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2035	2.759	0.000	3.224	0.000	106,113	106,196	115.14%	122,174	-	122,174	Government/ Agency
FSF662	31407JMM1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	2.847	0.000	3.265	0.000	62,466	62,766	116.99%	73,079	-	73,079	Government/ Agency
FSF663	31407G5W4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	2.946	0.000	3.204	0.000	75,034	75,401	117.26%	87,988	-	87,988	Government/ Agency
FSF666	31406UKE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2035	2.908	0.000	3.349	0.000	67,369	67,449	115.82%	78,024	-	78,024	Government/ Agency

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFFECTIVE CONTRIB		SPREAD CONTRIB		CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
							DUR	EFF DUR <sup>1</sup>	DUR	SPRD DUR							
FSF667	31371MER4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	2.819	0.000	3.367	0.000	67,422	67,813	117.07%	78,929	-	78,929	Government/ Agency	
FSF673	31407UEN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2035	2.762	0.000	3.264	0.000	31,510	31,506	116.69%	36,770	-	36,770	Government/ Agency	
FSF677	31407VN84	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2035	3.008	0.000	3.184	0.000	230,454	230,523	117.43%	270,632	-	270,632	Government/ Agency	
FSF678	31407XRZ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	2.763	0.000	3.616	0.000	331,811	331,874	117.20%	388,874	-	388,874	Government/ Agency	
FSF682	31408ED82	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2035	3.041	0.000	3.246	0.000	132,690	132,931	117.51%	155,921	-	155,921	Government/ Agency	
FSF702	31409T5V6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	2.729	0.000	3.337	0.000	36,786	36,553	115.44%	42,465	-	42,465	Government/ Agency	
FSF703	31371MQC4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2036	2.793	0.000	3.342	0.000	31,026	30,819	115.46%	35,821	-	35,821	Government/ Agency	
FSF704	31408JCJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	1.631	0.000	2.033	0.000	6,960	6,914	111.79%	7,780	-	7,780	Government/ Agency	
FSF705	31408W4C3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2036	2.839	0.000	3.296	0.000	275,308	275,413	117.08%	322,341	-	322,341	Government/ Agency	
FSF706	31408BYR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	2/1/2036	2.886	0.000	3.075	0.000	189,917	190,001	116.74%	221,702	-	221,702	Government/ Agency	
FSF729	31410R5U9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2036	2.930	0.000	3.196	0.000	133,762	132,022	115.49%	154,483	-	154,483	Government/ Agency	
FSF731	31410MDY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2036	3.035	0.000	3.365	0.000	296,117	292,299	116.08%	343,720	-	343,720	Government/ Agency	
FSF732	31408ERU8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2036	2.947	0.000	3.291	0.000	82,841	81,696	115.61%	95,770	-	95,770	Government/ Agency	
FSF734	31409X3M9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	5/1/2036	3.077	0.000	3.245	0.000	58,629	58,730	120.70%	70,767	-	70,767	Government/ Agency	
FSF743	31412BWQ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2037	2.825	0.000	3.277	0.000	29,509	29,547	116.94%	34,509	-	34,509	Government/ Agency	
FSF744	31411WGA9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	2.928	0.000	3.540	0.000	91,304	89,946	112.79%	102,985	-	102,985	Government/ Agency	
FSF745	31412XMY7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2037	3.058	0.000	3.426	0.000	173,804	173,998	117.78%	204,712	-	204,712	Government/ Agency	
FSF752	31371NEU5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	2.746	0.000	3.574	0.000	64,000	62,892	112.70%	72,131	-	72,131	Government/ Agency	
FSF754	31411WVFV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2037	2.823	0.000	3.156	0.000	546	549	115.12%	629	-	629	Government/ Agency	
FSF755	31411X2J3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2037	3.089	0.000	3.454	0.000	364	366	116.40%	424	-	424	Government/ Agency	
FSF757	31413HTJ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2037	2.906	0.000	3.391	0.000	9,784	9,828	115.97%	11,347	-	11,347	Government/ Agency	
FSF760	31414LZ68	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2038	2.964	0.000	3.556	0.000	213	214	116.19%	248	-	248	Government/ Agency	
FSF761	31411FHZ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	2.775	0.000	3.065	0.000	3,942	3,959	114.79%	4,525	-	4,525	Government/ Agency	
FSF762	31412SGP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	3.074	0.000	3.503	0.000	6,779	6,810	116.47%	7,895	-	7,895	Government/ Agency	
FSF763	31413DD61	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2037	2.998	0.000	3.445	0.000	7,894	7,930	116.18%	9,172	-	9,172	Government/ Agency	
FSF765	31413UR76	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	2.881	0.000	3.498	0.000	10,397	10,445	116.08%	12,068	-	12,068	Government/ Agency	
FSF766	31413YTT8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	2.911	0.000	3.609	0.000	124,323	124,930	116.40%	144,716	-	144,716	Government/ Agency	
FSF767	31414AW65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2038	3.086	0.000	3.587	0.000	69,695	69,722	116.69%	81,331	-	81,331	Government/ Agency	
FSF771	31414SYM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2038	2.919	0.000	3.583	0.000	30,497	30,165	112.94%	34,442	-	34,442	Government/ Agency	
FSF786	31414CU97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2038	2.819	0.000	3.824	0.000	20,992	21,065	110.57%	23,210	-	23,210	Government/ Agency	
FSF793	31414PYL7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2038	2.954	0.000	3.138	0.000	134,472	136,815	115.40%	155,184	-	155,184	Government/ Agency	
FSF794	31415MET8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2038	3.142	0.000	3.459	0.000	5,404	5,495	116.61%	6,302	-	6,302	Government/ Agency	
FSF796	31414AHL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2037	2.842	0.000	3.079	0.000	22,180	22,683	116.62%	25,865	-	25,865	Government/ Agency	
FSF798	31368HMU4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2036	2.886	0.000	3.337	0.000	200,593	206,597	120.16%	241,028	-	241,028	Government/ Agency	
FSF801	31416TDZ9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2039	2.917	0.000	4.083	0.000	72,570	72,718	110.75%	80,370	-	80,370	Government/ Agency	
FSF802	31416TED7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	2.811	0.000	3.991	0.000	476,194	477,173	110.62%	526,751	-	526,751	Government/ Agency	
FSF803	31416TE21	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	2.836	0.000	4.080	0.001	958,689	962,195	110.71%	1,061,362	-	1,061,362	Government/ Agency	
FSF804	31412UY79	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	2.688	0.001	3.923	0.001	1,489,443	1,494,124	110.43%	1,644,727	-	1,644,727	Government/ Agency	
FSF808	31417YNE3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2040	2.861	0.000	3.929	0.000	397,754	404,855	112.94%	449,229	-	449,229	Government/ Agency	
FSF816	31416A4V9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	11/1/2038	2.817	0.000	3.658	0.000	40,572	41,278	112.96%	45,832	-	45,832	Government/ Agency	
FSF817	31418RBS9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2040	2.755	0.000	3.598	0.000	61,976	63,107	112.78%	69,900	-	69,900	Government/ Agency	
FSF830	31416J5H0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2039	2.937	0.000	3.770	0.000	208,974	211,738	110.63%	231,179	-	231,179	Government/ Agency	
FSF833	31418X2G2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2040	2.929	0.000	3.935	0.001	1,065,123	1,085,266	111.57%	1,188,405	-	1,188,405	Government/ Agency	
FSF834	31418U3V4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2040	3.019	0.000	3.829	0.001	996,714	1,033,423	113.85%	1,134,755	-	1,134,755	Government/ Agency	
FSF835	31418XDN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	2.942	0.000	3.980	0.000	146,167	148,940	111.57%	163,085	-	163,085	Government/ Agency	
FSF836	31419ADT1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2040	2.972	0.000	4.244	0.000	143	146	108.69%	156	-	156	Government/ Agency	
FSF838	31419GRA4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	3.113	0.000	4.321	0.000	168,222	170,481	108.77%	182,978	-	182,978	Government/ Agency	
FSF839	31419E3V9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	3.101	0.001	4.527	0.001	1,531,487	1,552,770	108.76%	1,665,656	-	1,665,656	Government/ Agency	
FSF840	31419E3Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	3.062	0.001	4.361	0.001	1,248,560	1,265,935	108.73%	1,357,584	-	1,357,584	Government/ Agency	
FSF841	31416WJL7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2040	2.836	0.000	3.968	0.000	196,040	198,926	110.75%	217,108	-	217,108	Government/ Agency	
FSF842	3138A4RP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	3.315	0.002	4.697	0.002	3,012,365	3,004,834	108.77%	3,276,682	-	3,276,682	Government/ Agency	
FSF843	31412RHW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2040	2.895	0.000	3.967	0.000	206,636	209,672	110.81%	228,968	-	228,968	Government/ Agency	
FSF844	31417MTA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2039	2.919	0.000	3.918	0.000	124,724	126,529	110.73%	138,111	-	138,111	Government/ Agency	

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**September 30, 2021**

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFFECTIVE CONTRIB		SPREAD CONTRIB		CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
							EFF DUR <sup>1</sup>	DURATION	SPRD DUR	CONTRIB							
FSF845	31419B5R2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2040	3.029	0.000	3.998	0.000	155,592	157,914	111.57%	173,601	-	173,601	Government/ Agency	
FSF846	31416WSN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	9/1/2040	2.901	0.001	3.908	0.001	1,453,108	1,493,216	113.85%	1,654,359	-	1,654,359	Government/ Agency	
FSF847	3138A9AL8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2041	2.776	0.000	3.927	0.000	660,962	678,186	113.85%	752,503	-	752,503	Government/ Agency	
FSF848	31417YXL6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2041	2.876	0.001	4.004	0.001	1,135,498	1,163,659	113.85%	1,292,761	-	1,292,761	Government/ Agency	
FSF849	31416YDW5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2041	2.979	0.000	3.910	0.001	983,112	1,010,898	113.85%	1,119,269	-	1,119,269	Government/ Agency	
FSF853	3138A8G83	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2041	3.195	0.000	4.362	0.000	100,566	100,977	108.77%	109,387	-	109,387	Government/ Agency	
FSF856	3138AX4P3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	2.538	0.000	4.625	0.001	779,019	789,504	108.54%	845,574	-	845,574	Government/ Agency	
FSF857	3138E6EK8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	2.411	0.000	4.572	0.001	810,332	821,239	108.54%	879,562	-	879,562	Government/ Agency	
FSF858	3138E3AA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	3.301	0.000	4.654	0.000	150,268	152,334	108.54%	163,106	-	163,106	Government/ Agency	
FSF859	3138E57H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2042	3.017	0.000	4.651	0.000	501,924	508,736	108.54%	544,806	-	544,806	Government/ Agency	
FSF860	31418AF45	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	2.506	0.000	4.603	0.001	745,104	757,225	108.54%	808,762	-	808,762	Government/ Agency	
FSF862	3138EAMS3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	4/1/2042	2.682	0.000	4.897	0.000	79,752	81,072	106.75%	85,137	-	85,137	Government/ Agency	
FSF863	31418AFH6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	5/1/2042	2.802	0.000	4.865	0.000	299,722	304,269	106.75%	319,961	-	319,961	Government/ Agency	
FSF864	3138AT4S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	2.504	0.001	4.443	0.001	1,914,416	1,965,402	108.54%	2,077,973	-	2,077,973	Government/ Agency	
FSF865	3138LX5Q8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	2.667	0.000	4.918	0.000	593,087	606,294	106.72%	632,949	-	632,949	Government/ Agency	
FSF866	3138LQPC2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	2.709	0.000	4.908	0.000	395,810	404,603	106.72%	422,413	-	422,413	Government/ Agency	
FSF867	3138LUDV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	2.812	0.000	4.945	0.000	440,292	449,998	106.75%	470,023	-	470,023	Government/ Agency	
FSF868	3138M1K31	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	2.731	0.000	4.710	0.000	530,183	541,913	106.72%	565,818	-	565,818	Government/ Agency	
FSF869	3138LWEN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	2.965	0.000	4.784	0.000	430,863	440,508	106.72%	459,822	-	459,822	Government/ Agency	
FSF870	3138LWD73	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	2.840	0.000	4.639	0.000	322,605	329,778	106.75%	344,389	-	344,389	Government/ Agency	
FSF871	3138M53S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	2.824	0.000	4.953	0.000	502,877	514,052	106.72%	536,676	-	536,676	Government/ Agency	
FSF872	3138LW6E6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	2.708	0.000	4.781	0.000	420,979	430,210	106.75%	449,406	-	449,406	Government/ Agency	
FSF873	31418AHJ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	2.723	0.000	4.894	0.000	189,955	194,174	106.72%	202,722	-	202,722	Government/ Agency	
FSF877	3138MQWL3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	3.007	0.000	5.230	0.001	692,541	708,291	106.72%	739,089	-	739,089	Government/ Agency	
FSF878	31417DKR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	2.400	0.001	4.729	0.002	3,054,522	3,149,318	108.51%	3,314,529	-	3,314,529	Government/ Agency	
FSF880	3138MPP58	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	2.957	0.000	4.699	0.000	157,076	162,065	108.51%	170,447	-	170,447	Government/ Agency	
FSF881	31417CNL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2042	2.387	0.001	4.635	0.003	3,682,113	3,786,294	108.51%	3,995,543	-	3,995,543	Government/ Agency	
FSF884	3138LWDV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2042	3.144	0.000	4.692	0.000	37,466	38,849	108.51%	40,655	-	40,655	Government/ Agency	
FSF885	31417CCF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	2.715	0.000	4.638	0.000	35,911	37,219	108.54%	38,979	-	38,979	Government/ Agency	
FSF886	3138EKD51	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	2.502	0.000	4.630	0.000	61,087	63,335	108.51%	66,287	-	66,287	Government/ Agency	
FSF888	31417DK77	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	2.351	0.000	4.743	0.000	301,108	311,251	108.51%	326,739	-	326,739	Government/ Agency	
FSF920	3138EKG41	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	2.987	0.002	4.137	0.002	3,485,982	3,636,216	111.57%	3,889,465	-	3,889,465	Government/ Agency	
FSF921	31417VN66	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	2.840	0.001	3.958	0.002	2,438,186	2,542,886	110.75%	2,700,248	-	2,700,248	Government/ Agency	
FSF923	3138X0C55	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2043	3.097	0.000	4.096	0.000	108,974	114,211	111.45%	121,451	-	121,451	Government/ Agency	
FSF924	31412PR60	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2039	2.922	0.000	3.926	0.000	242,198	252,559	110.70%	268,113	-	268,113	Government/ Agency	
FSF925	31417MZL0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2039	2.922	0.000	4.013	0.000	213,541	222,797	110.73%	236,464	-	236,464	Government/ Agency	
FSF926	31419AG43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	2.898	0.000	4.012	0.001	1,056,269	1,103,018	110.80%	1,170,384	-	1,170,384	Government/ Agency	
FSF927	3138XQ5A5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	5/1/2044	3.299	0.002	4.640	0.002	3,090,723	3,225,688	109.58%	3,386,837	-	3,386,837	Government/ Agency	
FSF928	3138YBPY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	3.318	0.000	4.479	0.000	521,939	547,415	109.04%	569,139	-	569,139	Government/ Agency	
FSF929	3138YEVQ7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	3.407	0.001	4.651	0.001	1,130,068	1,185,644	109.04%	1,232,263	-	1,232,263	Government/ Agency	
FSF930	3138YEV87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	3.450	0.001	4.673	0.001	1,285,952	1,349,144	109.04%	1,402,244	-	1,402,244	Government/ Agency	
FSF931	3138YENY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2045	3.057	0.002	4.691	0.003	4,635,445	4,800,250	107.76%	4,995,258	-	4,995,258	Government/ Agency	
FSF932	3138YTQW7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2045	3.025	0.001	4.788	0.002	2,218,022	2,283,939	106.85%	2,369,915	-	2,369,915	Government/ Agency	
FSF934	3138ELYV9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	3.144	0.000	4.263	0.000	579,556	612,253	111.45%	645,912	-	645,912	Government/ Agency	
FSF935	3138WBSS5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2044	3.360	0.000	4.212	0.000	566,558	598,766	111.11%	629,478	-	629,478	Government/ Agency	
FSF936	3140EW5C5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	2.623	0.002	5.088	0.005	5,872,814	6,074,842	108.64%	6,380,062	-	6,380,062	Government/ Agency	
FSF937	3140E9JX5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	3.470	0.002	5.284	0.004	4,396,835	4,548,572	108.72%	4,780,103	-	4,780,103	Government/ Agency	
FSF939	3140F76S3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	3.027	0.002	5.229	0.003	4,066,629	4,184,595	105.57%	4,292,937	-	4,292,937	Government/ Agency	
FSF940	3140F8D46	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	3.178	0.001	5.306	0.001	1,381,758	1,421,874	105.57%	1,458,653	-	1,458,653	Government/ Agency	
FSF941	3140E7FG0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	3.199	0.004	5.099	0.006	7,630,639	7,857,488	105.57%	8,055,285	-	8,055,285	Government/ Agency	
FSF942	3138WJBM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	3.150	0.001	4.656	0.002	9,227,295	9,046,299	108.58%	9,178,479	-	9,178,479	Government/ Agency	
FSF943	3140EW6Z3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	3.577	0.001	4.576	0.001	1,921,961	1,999,906	108.89%	2,092,886	-	2,092,886	Government/ Agency	
FSF944	3140E12T9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2045	3.468	0.003	4.624	0.004	6,042,323	6,221,571	109.11%	6,592,901	-	6,592,901	Government/ Agency	

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**September 30, 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										
FSF945	3138WGG65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	2.895	0.001	4.922	0.001			1,840,429	1,861,372	107.20%	1,972,935	-	1,972,935	Government/ Agency	
FSF946	3138WJQ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	3.163	0.004	4.587	0.005			7,637,800	7,938,033	108.64%	8,297,954	-	8,297,954	Government/ Agency	
FSF947	3140FNJL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	3.036	0.003	4.798	0.004			5,832,512	5,925,510	106.54%	6,213,796	-	6,213,796	Government/ Agency	
FSF948	3140FMLM6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2046	2.911	0.001	4.829	0.002			2,362,908	2,402,665	107.07%	2,530,077	-	2,530,077	Government/ Agency	
FSF949	3140FRAX3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	2.840	0.001	4.842	0.002			3,007,745	3,058,086	107.07%	3,220,534	-	3,220,534	Government/ Agency	
FSF950	3138ERU57	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	2.667	0.000	4.820	0.001			1,126,261	1,145,232	107.07%	1,205,941	-	1,205,941	Government/ Agency	
FSF951	3140FP4G1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	2.887	0.001	4.812	0.001			1,526,826	1,552,846	106.94%	1,632,793	-	1,632,793	Government/ Agency	
FSF952	3140E4WF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2045	3.347	0.001	4.695	0.001			1,333,657	1,349,082	107.16%	1,429,093	-	1,429,093	Government/ Agency	
FSF953	3138WE4D8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	2.667	0.000	4.946	0.000			615,513	622,392	107.45%	661,367	-	661,367	Government/ Agency	
FSF954	3140GS7L0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2047	2.932	0.001	4.743	0.002			2,353,367	2,415,927	106.68%	2,510,668	-	2,510,668	Government/ Agency	
FSF955	3138WKRE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	2.901	0.000	4.762	0.001			1,043,952	1,069,369	106.98%	1,116,830	-	1,116,830	Government/ Agency	
FSF956	3138WKRC1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	2.898	0.000	4.755	0.001			1,034,131	1,059,275	106.98%	1,106,324	-	1,106,324	Government/ Agency	
FSF957	3140FQWY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	3.607	0.001	4.709	0.002			2,626,030	2,690,673	106.92%	2,807,711	-	2,807,711	Government/ Agency	
FSF958	3140FTRN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2047	4.152	0.002	4.535	0.002			2,391,665	2,456,581	106.95%	2,557,879	-	2,557,879	Government/ Agency	
FSF959	3140FYQ27	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	2.745	0.000	4.828	0.001			936,302	960,957	107.07%	1,002,543	-	1,002,543	Government/ Agency	
FSF960	3140FUKP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2047	2.872	0.000	4.769	0.001			816,419	838,071	106.79%	871,882	-	871,882	Government/ Agency	
FSF961	3138WJBN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	3.240	0.003	4.628	0.004			6,141,780	6,416,820	108.61%	6,670,711	-	6,670,711	Government/ Agency	
FSF962	3140J6GL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2047	3.351	0.002	4.573	0.003			4,273,875	4,465,237	108.21%	4,624,579	-	4,624,579	Government/ Agency	
FSF963	31418CCJ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	3.223	0.001	4.817	0.001			1,768,494	1,809,508	107.11%	1,894,163	-	1,894,163	Government/ Agency	
FSF964	3140F4A22	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2046	3.599	0.001	4.668	0.001			1,181,723	1,209,175	106.97%	1,264,071	-	1,264,071	Government/ Agency	
FSF965	31418CBR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	3.368	0.001	4.773	0.001			1,469,883	1,504,009	107.11%	1,574,332	-	1,574,332	Government/ Agency	
FSF966	3140FHSV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2046	3.369	0.001	4.787	0.001			1,941,629	1,986,623	107.11%	2,079,601	-	2,079,601	Government/ Agency	
FSF968	3138WJZ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	2.818	0.001	4.781	0.002			2,389,385	2,444,413	107.07%	2,558,428	-	2,558,428	Government/ Agency	
FSF969	3138WKRK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2047	3.374	0.003	4.575	0.004			5,103,606	5,257,262	108.02%	5,512,826	-	5,512,826	Government/ Agency	
FSF970	31418CS47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2048	3.039	0.003	4.672	0.004			5,521,358	5,563,372	106.08%	5,857,196	-	5,857,196	Government/ Agency	
FSF971	3140FFMG3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2046	3.707	0.001	4.380	0.001			1,499,278	1,547,533	109.57%	1,642,825	-	1,642,825	Government/ Agency	
FSF972	3140GR3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2048	3.899	0.000	4.202	0.000			381,810	394,240	108.29%	413,474	-	413,474	Government/ Agency	
FSF973	3140Q7HV2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2047	3.592	0.002	4.392	0.002			3,401,910	3,512,098	109.04%	3,709,551	-	3,709,551	Government/ Agency	
FSF974	3140HFGR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	3.744	0.000	4.282	0.000			515,501	532,320	108.19%	557,729	-	557,729	Government/ Agency	
FSF975	3140HFG29	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	3.800	0.002	4.270	0.002			3,630,367	3,755,838	108.19%	3,927,753	-	3,927,753	Government/ Agency	
FSF976	3140H7LL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	3.805	0.003	4.264	0.004			5,406,056	5,581,767	108.39%	5,859,881	-	5,859,881	Government/ Agency	
FSF977	31418CXP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2048	3.887	0.000	4.258	0.000			68,701	70,935	108.03%	74,214	-	74,214	Government/ Agency	
FSF978	31418CS62	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2048	3.756	0.000	4.335	0.000			208,813	215,577	108.71%	226,995	-	226,995	Government/ Agency	
FSF979	31418CXN9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2048	3.460	0.002	4.517	0.003			3,695,714	3,695,461	107.12%	3,958,900	-	3,958,900	Government/ Agency	
FSF980	3140JLP99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2048	3.926	0.001	4.322	0.001			1,630,905	1,683,497	107.96%	1,760,680	-	1,760,680	Government/ Agency	
FSF981	31418CZJ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2048	3.919	0.002	4.225	0.002			3,452,243	3,563,330	108.03%	3,729,320	-	3,729,320	Government/ Agency	
FSF982	3140JSZQ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2049	3.625	0.001	4.484	0.001			1,510,293	1,545,745	105.71%	1,596,493	-	1,596,493	Government/ Agency	
FSF983	3140JXKA5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2049	3.270	0.000	4.674	0.000			90,378	91,639	105.12%	95,005	-	95,005	Government/ Agency	
FSF984	3133A0FB5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2049	2.130	0.005	4.766	0.010			14,058,253	14,310,127	106.59%	14,985,177	-	14,985,177	Government/ Agency	
FSF985	3133KHGV2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2050	3.657	0.005	4.342	0.006			9,682,438	10,279,729	105.68%	10,232,040	-	10,232,040	Government/ Agency	
FSF986	3133A4PK6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	5/1/2050	3.664	0.011	5.742	0.017			20,133,231	20,901,041	103.14%	20,766,065	-	20,766,065	Government/ Agency	
FSF987	3140X6R52	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2050	2.714	0.006	4.792	0.011			15,517,033	16,297,640	105.06%	16,302,536	-	16,302,536	Government/ Agency	
FSF992	3140X7D22	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	7/1/2050	3.353	0.017	5.757	0.029			33,372,819	34,872,963	103.68%	34,601,183	-	34,601,183	Government/ Agency	
FSF993	3140QEBS0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	7/1/2050	3.597	0.010	5.683	0.016			19,345,014	20,237,135	103.19%	19,962,141	-	19,962,141	Government/ Agency	
FSF994	3133A7E70	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.00%	7/1/2050	4.818	0.023	6.405	0.030			33,015,138	34,061,016	100.45%	33,163,778	-	33,163,778	Government/ Agency	
FSF995	3133KKGK23	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2049	3.278	0.005	4.499	0.006			9,298,750	9,882,935	105.74%	9,832,384	-	9,832,384	Government/ Agency	
FSF996	3133A9ZV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	9/1/2050	3.686	0.005	5.699	0.007			8,462,556	8,915,988	103.13%	8,727,232	-	8,727,232	Government/ Agency	
FSF997	3133A8LC9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2050	3.657	0.007	5.666	0.010			12,468,456	13,083,734	103.13%	12,858,421	-	12,858,421	Government/ Agency	
FSF998	3140X8KN6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	11/1/2050	3.683	0.009	5.674	0.014			16,414,180	17,233,719	103.16%	16,932,681	-	16,932,681	Government/ Agency	
F2F001	3133ABNU0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	11/1/2050	3.760	0.015	5.919	0.024			27,252,163	28,600,770	103.16%	28,113,020	-	28,113,020	Government/ Agency	
F2F002	3133AB2K5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	11/1/2050	3.700	0.010	5.807	0.016			18,419,078	19,350,369	103.16%	19,000,911	-	19,000,911	Government/ Agency	
F2F003	3133ADH66	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2050	3.757	0.013	5.652	0.019			22,576,874	23,724,411	103.13%	23,282,990	-	23,282,990	Government/ Agency	
F2F004	3140XAEY4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2051	2.647	0.006	4.615	0.011			16,056,549	17,000,186	104.66%	16,804,585	-	16,804,585	Government/ Agency	

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**September 30, 2021**

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						DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR										
F2F005	3140QGE94	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2050	2.695	0.004	4.734	0.007			9,725,329	10,276,209	104.86%	10,198,163	-	10,198,163	Government/ Agency	
F2F006	3140KEHY7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2050	2.804	0.003	4.750	0.006			7,808,852	8,199,224	104.80%	8,183,630	-	8,183,630	Government/ Agency	
F2F007	3140XBRF9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2051	2.979	0.009	4.771	0.014			19,626,865	20,702,335	104.99%	20,607,168	-	20,607,168	Government/ Agency	
F2F008	3140LRB64	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2051	3.826	0.020	6.160	0.033			36,055,253	37,609,899	103.80%	37,426,290	-	37,426,290	Government/ Agency	
F2F009	3140XAYT3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2050	3.490	0.004	4.422	0.006			8,476,160	9,010,203	107.37%	9,100,988	-	9,100,988	Government/ Agency	
F2F010	3140XB4F4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2051	2.867	0.011	4.855	0.018			24,544,433	25,957,435	105.35%	25,856,642	-	25,856,642	Government/ Agency	
F2F011	3140XCZ92	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	9/1/2051	4.053	0.021	6.138	0.031			34,506,816	35,954,795	103.20%	35,610,316	-	35,610,316	Government/ Agency	
GSF040	36202CCG6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	9/20/2024	1.000	0.000	1.006	0.000			1,708	1,708	107.93%	1,844	-	1,844	Government/ Agency	
GSF043	36202CG72	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	6/20/2025	1.198	0.000	1.204	0.000			1,270	1,270	109.71%	1,393	-	1,393	Government/ Agency	
GSF052	36225AJM3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	6/15/2022	0.198	0.000	0.198	0.000			1,014	1,014	101.11%	1,025	-	1,025	Government/ Agency	
GSF055	36202CLU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/20/2025	1.366	0.000	1.391	0.000			1,981	1,981	109.01%	2,159	-	2,159	Government/ Agency	
GSF056	36202CK77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/20/2025	1.365	0.000	1.392	0.000			10,678	10,685	109.01%	11,640	-	11,640	Government/ Agency	
GSF060	36225ALZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	12/15/2022	0.343	0.000	0.343	0.000			1,008	1,003	102.31%	1,031	-	1,031	Government/ Agency	
GSF061	36225AMT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	3/15/2023	0.617	0.000	0.619	0.000			1,244	1,238	104.30%	1,297	-	1,297	Government/ Agency	
GSF062	36225AMV9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	12/15/2022	0.414	0.000	0.415	0.000			2,077	2,073	102.75%	2,135	-	2,135	Government/ Agency	
GSF074	36202CNT6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/20/2026	1.424	0.000	1.457	0.000			18,717	18,594	108.88%	20,380	-	20,380	Government/ Agency	
GSF087	36206JAS3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	9/15/2027	1.967	0.000	1.984	0.000			13,008	13,018	112.22%	14,599	-	14,599	Government/ Agency	
GSF088	36208HST4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/15/2027	1.976	0.000	1.995	0.000			82,286	82,406	112.22%	92,346	-	92,346	Government/ Agency	
GSF091	36206EDP7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2025	1.457	0.000	1.455	0.000			15,472	15,496	109.54%	16,949	-	16,949	Government/ Agency	
GSF094	36207NEN0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	1.677	0.000	1.691	0.000			29,429	29,472	110.49%	32,516	-	32,516	Government/ Agency	
GSF095	36207UTB4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	5/15/2027	1.490	0.000	1.492	0.000			20,374	20,412	110.08%	22,429	-	22,429	Government/ Agency	
GSF096	36208UYA9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/15/2027	1.770	0.000	1.786	0.000			26,412	26,520	111.09%	29,341	-	29,341	Government/ Agency	
GSF097	36206DST5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2026	1.650	0.000	1.654	0.000			3,706	3,706	110.64%	4,100	-	4,100	Government/ Agency	
GSF098	36207FFF3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2026	1.678	0.000	1.674	0.000			2,167	2,171	111.09%	2,407	-	2,407	Government/ Agency	
GSF099	36207UJ74	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	1.503	0.000	1.501	0.000			1,827	1,836	109.86%	2,007	-	2,007	Government/ Agency	
GSF101	36206AM42	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/15/2025	1.409	0.000	1.409	0.000			6,046	6,068	109.21%	6,603	-	6,603	Government/ Agency	
GSF102	36207MR40	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	2/15/2028	1.949	0.000	1.966	0.000			5,091	5,121	112.09%	5,707	-	5,707	Government/ Agency	
GSF104	36225ART9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	1.657	0.000	1.675	0.000			14,518	14,570	110.18%	15,996	-	15,996	Government/ Agency	
GSF112	36209HMN2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	2.117	0.000	2.122	0.000			49,158	49,455	113.91%	55,994	-	55,994	Government/ Agency	
GSF113	36207MR40	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	1.880	0.000	1.874	0.000			3,537	3,564	112.92%	3,994	-	3,994	Government/ Agency	
GSF115	36208PNU8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/15/2028	1.982	0.000	1.974	0.000			3,317	3,317	112.99%	3,748	-	3,748	Government/ Agency	
GSF121	36207QAT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	1/15/2028	1.042	0.000	1.043	0.000			7,019	7,051	107.02%	7,512	-	7,512	Government/ Agency	
GSF126	36209AR77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	1.979	0.000	1.976	0.000			5,371	5,403	113.42%	6,092	-	6,092	Government/ Agency	
GSF141	36208VYG4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	1.880	0.000	1.874	0.000			3,414	3,414	112.92%	3,855	-	3,855	Government/ Agency	
GSF150	36208VS22	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	4/15/2028	1.980	0.000	1.976	0.000			39,378	39,441	113.42%	44,664	-	44,664	Government/ Agency	
GSF163	36207MT48	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	2.020	0.000	2.011	0.000			4,272	4,272	113.91%	4,866	-	4,866	Government/ Agency	
GSF170	36208VSH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	2.046	0.000	2.040	0.000			16,974	16,974	113.91%	19,335	-	19,335	Government/ Agency	
GSF175	36208WM59	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	1/15/2028	0.985	0.000	0.987	0.000			4,280	4,289	106.62%	4,563	-	4,563	Government/ Agency	
GSF178	36209NFE7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	1.885	0.000	1.883	0.000			17,510	17,544	111.20%	19,470	-	19,470	Government/ Agency	
GSF179	36208PT81	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	2.145	0.000	2.170	0.000			92,731	93,012	112.35%	104,181	-	104,181	Government/ Agency	
GSF180	36209STU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	1.817	0.000	1.814	0.000			2,895	2,900	110.82%	3,209	-	3,209	Government/ Agency	
GSF192	36209HJ55	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/15/2028	2.291	0.000	2.353	0.000			39,934	39,934	112.46%	44,908	-	44,908	Government/ Agency	
GSF197	36202C4Q3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/20/2028	1.844	0.000	1.900	0.000			1,103	1,103	111.93%	1,235	-	1,235	Government/ Agency	
GSF201	36209JJ69	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	2.159	0.000	2.138	0.000			30,076	30,109	112.98%	33,980	-	33,980	Government/ Agency	
GSF203	36208CF9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	2.204	0.000	2.230	0.000			45,673	45,861	112.67%	51,460	-	51,460	Government/ Agency	
GSF210	36207SQY2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	7/15/2027	1.687	0.000	1.684	0.000			17,426	17,651	111.63%	19,453	-	19,453	Government/ Agency	
GSF218	36203K7A6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2024	1.112	0.000	1.119	0.000			41,128	41,152	107.80%	44,334	-	44,334	Government/ Agency	
GSF220	36209RLJ0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	2.457	0.000	2.451	0.000			9,217	9,217	116.30%	10,720	-	10,720	Government/ Agency	
GSF228	36208EXT5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	1.903	0.000	1.903	0.000			20,466	20,564	114.01%	23,333	-	23,333	Government/ Agency	
GSF229	36208HMM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	1.690	0.000	1.690	0.000			689	689	112.60%	776	-	776	Government/ Agency	
GSF233	36212AXC4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	2.314	0.000	2.300	0.000			34,107	34,472	115.83%	39,506	-	39,506	Government/ Agency	
GSF236	36207FD40	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	9/15/2026	1.478	0.000	1.488	0.000			8,167	8,192	109.59%	8,950	-	8,950	Government/ Agency	
GSF238	36225A7H7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/15/2028	2.181	0.000	2.230	0.000			14,422	14,462	112.24%	16,187	-	16,187	Government/ Agency	

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**September 30, 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									
GSF239	36208YLW7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/15/2028	2.127	0.000	2.152	0.000	67,027	67,112	112.24%	75,230	-	75,230	Government/ Agency				
GSF240	36208DB46	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/15/2027	1.769	0.000	1.775	0.000	14,251	14,289	110.55%	15,754	-	15,754	Government/ Agency				
GSF241	36207BBG4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2029	2.333	0.000	2.360	0.000	111,380	111,561	113.38%	126,287	-	126,287	Government/ Agency				
GSF242	36225BHF8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/15/2030	2.308	0.000	2.348	0.000	65,737	65,777	113.09%	74,339	-	74,339	Government/ Agency				
GSF246	36225BKT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/15/2030	2.536	0.000	2.556	0.000	4,871	4,950	115.60%	5,631	-	5,631	Government/ Agency				
GSF247	36225BKC1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2030	2.395	0.000	2.418	0.000	12,359	12,526	114.70%	14,175	-	14,175	Government/ Agency				
GSF261	36211FQZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	11/15/2030	2.505	0.000	2.488	0.000	2,512	2,606	117.00%	2,939	-	2,939	Government/ Agency				
GSF271	36200KKH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2033	2.806	0.000	3.169	0.000	75,965	76,096	112.09%	85,148	-	85,148	Government/ Agency				
GSF272	36212M7L7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/15/2032	2.743	0.000	2.947	0.000	73,854	74,550	113.84%	84,079	-	84,079	Government/ Agency				
GSF274	36202SWK0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/15/2033	2.932	0.000	3.302	0.000	512,022	513,006	112.53%	576,157	-	576,157	Government/ Agency				
GSF275	36200MNC3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	2.823	0.000	3.043	0.000	57,438	57,846	114.23%	65,611	-	65,611	Government/ Agency				
GSF276	36200MNC3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	2.822	0.000	2.981	0.000	47,606	47,956	114.23%	54,380	-	54,380	Government/ Agency				
GSF277	36200MHU0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/15/2033	3.007	0.000	3.254	0.000	12,118	12,221	114.98%	13,933	-	13,933	Government/ Agency				
GSF279	36201F6T9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/15/2032	2.861	0.000	3.027	0.000	86,174	86,873	114.30%	98,498	-	98,498	Government/ Agency				
GSF280	36295LLV1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/15/2037	3.560	0.000	3.681	0.000	6,582	6,551	116.35%	7,659	-	7,659	Government/ Agency				
GSF284	36295LKA8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/15/2037	3.544	0.000	3.671	0.000	54,961	54,711	116.30%	63,919	-	63,919	Government/ Agency				
GSF285	36294RB73	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/15/2037	3.439	0.000	3.685	0.000	376,043	374,314	116.15%	436,780	-	436,780	Government/ Agency				
GSF286	36295FKM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/15/2037	3.363	0.000	3.669	0.000	142,889	142,076	113.84%	162,658	-	162,658	Government/ Agency				
GSF287	36241KLQ9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2037	3.301	0.000	3.682	0.000	229,770	228,494	113.61%	261,043	-	261,043	Government/ Agency				
GSF289	36294SKJ5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/15/2037	3.348	0.000	3.709	0.000	49,138	48,862	113.81%	55,923	-	55,923	Government/ Agency				
GSF290	3620AECZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/15/2040	3.691	0.000	4.371	0.000	432,867	436,547	109.28%	473,041	-	473,041	Government/ Agency				
GSF291	3620C0YW2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	3.795	0.000	4.464	0.000	599,713	604,913	109.38%	655,973	-	655,973	Government/ Agency				
GSF292	3620C0YX0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	3.659	0.000	4.342	0.000	394,994	398,399	109.26%	431,581	-	431,581	Government/ Agency				
GSF293	3620A7ZP3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/15/2040	3.671	0.000	4.310	0.001	775,300	787,823	113.24%	877,950	-	877,950	Government/ Agency				
FSB005	31380RF8X	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2028	1.932	0.000	2.077	0.000	50,954	50,954	104.69%	53,346	-	53,346	Government/ Agency				
FSB016	31371HX86	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2029	1.852	0.000	2.868	0.000	1,173	1,173	112.87%	1,323	-	1,323	Government/ Agency				
FSB017	31383R6Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2029	2.158	0.000	2.227	0.000	63,170	63,170	105.37%	66,560	-	66,560	Government/ Agency				
FSB033	31371JL36	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/1/2030	1.939	0.000	2.592	0.000	134	134	117.08%	157	-	157	Government/ Agency				
FSB042	31383WPF2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	8/1/2030	2.518	0.000	2.374	0.000	35,666	36,090	101.33%	36,139	-	36,139	Government/ Agency				
FSB051	31371J2F0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	4/1/2031	1.243	0.000	1.247	0.000	116	116	109.48%	127	-	127	Government/ Agency				
FSB072	31389MUN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2032	2.956	0.000	3.628	0.000	128,923	128,846	111.66%	143,956	-	143,956	Government/ Agency				
FSB077	31391CVA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2033	1.541	0.000	1.575	0.000	70,425	70,549	106.79%	75,205	-	75,205	Government/ Agency				
CMB039	46637WAD5	JPMCC 2012-CBX A4	AAA PRIVATE-LABEL CMBS	3.48%	6/15/2045	0.573	0.000	0.573	0.000	2,292,939	2,378,137	101.43%	2,325,626	-	2,325,626	AAA				
CMB040	12623SAE0	COMM 2012-CR5 A4	AAA PRIVATE-LABEL CMBS	2.77%	12/10/2045	1.128	0.002	1.128	0.002	10,000,000	10,130,240	102.08%	10,207,858	-	10,207,858	AAA				
CMB042	90270YBF5	UBSBB 2013-C5 A4	AAA PRIVATE-LABEL CMBS	3.18%	3/10/2046	1.256	0.004	1.256	0.004	20,000,000	20,312,260	102.32%	20,463,122	-	20,463,122	AAA				
CMB043	12630DAY0	COMM 2014-CR14 A4	AAA PRIVATE-LABEL CMBS	4.24%	2/10/2047	2.108	0.002	2.107	0.002	7,000,000	7,149,505	106.97%	7,488,109	-	7,488,109	AAA				
CMB044	12591UAF0	COMM 2014-UBS2 A5	AAA PRIVATE-LABEL CMBS	3.96%	3/10/2047	2.232	0.002	2.231	0.002	5,000,000	5,107,805	106.96%	5,348,146	-	5,348,146	AAA				
CMB045	12591TAE6	COMM 2014-LC15 A4	AAA PRIVATE-LABEL CMBS	4.01%	4/10/2047	2.273	0.007	2.271	0.007	20,000,000	20,433,114	106.99%	21,398,944	-	21,398,944	AAA				
CMB046	46641WAV9	JPMBB 2014-C19 A4	AAA PRIVATE-LABEL CMBS	4.00%	4/15/2047	2.346	0.002	2.344	0.002	5,000,000	5,108,340	106.55%	5,327,576	-	5,327,576	AAA				
CMB047	94988XAU0	WFCM 2014-LC16 A5	AAA PRIVATE-LABEL CMBS	3.82%	8/15/2050	2.507	0.002	2.504	0.002	5,000,000	5,113,577	106.70%	5,334,865	-	5,334,865	AAA				
CMB048	46642CBJ8	JPMCC 2014-C20 A5	AAA PRIVATE-LABEL CMBS	3.80%	7/15/2047	2.529	0.001	2.525	0.001	2,250,000	2,298,511	105.60%	2,376,094	-	2,376,094	AAA				
CMB049	46641JAW6	JPMBB 2014-C18 A5	AAA PRIVATE-LABEL CMBS	4.08%	2/15/2047	2.244	0.002	2.242	0.002	6,825,000	7,109,483	106.62%	7,276,507	-	7,276,507	AAA				
CMB050	17322VAT3	CGCMT 2014-CG23 A4	AAA PRIVATE-LABEL CMBS	3.62%	7/10/2047	2.651	0.003	2.646	0.003	8,000,000	8,172,066	107.00%	8,559,685	-	8,559,685	AAA				
GCL153	3617H4UY5	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.78%	8/15/2060	4.578	0.029	4.534	0.029	39,451,087	39,755,088	111.82%	44,172,575	488,413	44,660,988	Government/ Agency				
GCL158	3617H3KB8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.35%	12/15/2060	4.851	0.001	4.799	0.001	1,754,195	1,797,276	111.10%	2,009,463	545,805	2,555,268	Government/ Agency				
GCL163	3617KHLJ5	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.21%	5/15/2061	4.351	0.033	4.312	0.032	46,583,514	46,847,728	111.98%	52,805,143	5,356,886	58,162,029	Government/ Agency				
GCL165	3617JMZL6	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.60%	4/15/2061	4.934	0.026	4.881	0.026	33,455,778	34,653,925	111.73%	37,466,386	729,422	38,195,808	Government/ Agency				
GCL166	3617JMZF4	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.41%	9/15/2061	4.878	0.030	4.827	0.030	38,674,429	40,366,430	110.69%	43,196,261	3,610,971	46,807,232	Government/ Agency				
GCL167	3617JMZF9	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.43%	11/15/2061	4.432	0.036	4.392	0.035	50,317,340	52,123,971	110.88%	56,139,437	3,172,460	59,311,897	Government/ Agency				
GCL168	3617NM4N1	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.67%	3/15/2062	8.796	0.035	8.636	0.035	26,098,831	26,974,829	105.88%	28,154,391	8,883,469	37,037,860	Government/ Agency				
GCL169	3617QLXM0	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.45%	4/15/2062	9.297	0.009	9.114	0.008	6,200,361	6,531,718	103.25%	6,736,844	10,302,239	17,039,083	Government/ Agency				
GCL170	FWDGCL170	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.59%	1/15/2064	9.935	0.000	9.712	0.000	-	1,085,935	106.09%	2,584,195	42,400,000	44,984,195	Government/ Agency				
GCL171	3617VDU29	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.62%	2/15/2063	9.481	0.012	9.289	0.011	7,988,302	8,506,162	106.47%	8,881,521	5,811,698	14,693,219	Government/ Agency				

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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									
GCL172	3617VBM48	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.65%	10/15/2062	9.201	0.006	9.022	0.006			4,377,930	4,541,375	105.89%	4,760,715	2,122,070	6,882,785	Government/ Agency		
GCL173	3617VBM52	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.58%	5/15/2063	9.699	0.006	9.494	0.006			4,065,318	4,991,568	101.83%	4,585,928	24,434,682	29,020,610	Government/ Agency		
GCL174	3617V84Y9	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.05%	12/15/2063	5.551	0.000	5.481	0.000			100,000	1,147,450	104.23%	4,527,676	104,645,000	109,172,676	Government/ Agency		
GCL175	3617V3VL8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.98%	6/15/2063	9.459	0.003	9.264	0.003			2,033,257	3,297,393	106.45%	4,207,976	31,677,043	35,885,019	Government/ Agency		
GCL176	3617VPHV3	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.05%	1/15/2063	9.369	0.006	9.180	0.006			4,183,859	4,740,851	105.04%	5,109,757	14,191,141	19,300,898	Government/ Agency		
GCL177	3617W6VQ9	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.75%	4/15/2063	9.404	0.000	9.212	0.000			25,000	1,121,694	104.90%	1,087,488	21,638,100	22,725,588	Government/ Agency		
GCL178	FWDGCL178	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.25%	12/15/2063	9.851	0.000	9.632	0.000			-	1,977,840	101.12%	737,141	65,928,000	66,665,141	Government/ Agency		
GMF218	36181R5Z4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.25%	9/15/2038	1.863	0.009	1.863	0.009			31,660,206	31,790,821	104.50%	33,085,327	-	33,085,327	Government/ Agency		
GMF219	217745AB4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.25%	4/20/2037	0.136	0.000	0.136	0.000			17,090,000	17,085,086	100.75%	17,218,671	-	17,218,671	Government/ Agency		
GMF223	36184QBX1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.45%	6/15/2055	2.934	0.001	2.926	0.001			2,489,909	2,399,428	110.77%	2,758,080	-	2,758,080	Government/ Agency		
GMF237	36193CAA2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.10%	5/15/2051	3.281	0.002	3.267	0.002			3,833,536	4,142,648	110.20%	4,224,687	-	4,224,687	Government/ Agency		
GMF238	3617A45T1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.67%	11/15/2035	3.733	0.008	3.706	0.008			13,957,181	14,361,286	106.54%	14,870,511	-	14,870,511	Government/ Agency		
GMF244	36180CVN6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.92%	8/15/2039	3.390	0.022	3.372	0.021			41,682,070	43,868,507	108.00%	45,016,261	-	45,016,261	Government/ Agency		
GMF251	36193DFR8	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.62%	12/15/2057	5.454	0.024	5.385	0.024			28,493,091	28,986,987	110.05%	31,355,992	-	31,355,992	Government/ Agency		
GMF252	36186PSX3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.60%	6/15/2057	5.068	0.011	5.011	0.011			13,619,592	14,093,283	109.80%	14,954,108	-	14,954,108	Government/ Agency		
GMF261	36189YXT4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.53%	4/15/2042	4.821	0.012	4.768	0.012			16,249,762	16,739,234	109.48%	17,790,044	-	17,790,044	Government/ Agency		
GMF269	3617G0QY9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.48%	5/15/2059	4.524	0.008	4.481	0.008			10,857,414	11,071,612	109.45%	11,883,407	-	11,883,407	Government/ Agency		
GMF270	3617MRWK6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.51%	3/15/2053	5.287	0.038	5.223	0.037			45,563,205	49,063,468	109.33%	49,816,302	-	49,816,302	Government/ Agency		
GMF271	3617BWEK7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.38%	8/15/2059	6.699	0.045	6.598	0.044			43,615,987	44,441,937	106.64%	46,510,387	-	46,510,387	Government/ Agency		
GMF273	36197CYB0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.38%	1/15/2060	5.387	0.050	5.321	0.049			59,283,807	59,289,932	109.78%	65,083,601	-	65,083,601	Government/ Agency		
GMF274	36196BLS0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.65%	10/15/2058	4.505	0.007	4.463	0.007			10,255,888	10,408,354	109.83%	11,263,713	-	11,263,713	Government/ Agency		
GMF276	3617MRWR1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.03%	1/15/2056	7.218	0.035	7.105	0.034			30,777,601	32,814,137	108.01%	33,242,394	-	33,242,394	Government/ Agency		
GMF278	3617G6TG2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.57%	11/15/2059	0.082	0.001	0.082	0.001			48,426,374	49,118,052	110.79%	53,653,904	-	53,653,904	Government/ Agency		
GMF279	3617G0RF9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.74%	8/15/2059	4.643	0.012	4.598	0.011			15,583,377	15,880,893	110.65%	17,243,085	-	17,243,085	Government/ Agency		
GMF280	3617G0QU7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.34%	9/15/2059	4.672	0.013	4.626	0.012			17,082,671	17,407,749	109.82%	18,760,975	-	18,760,975	Government/ Agency		
GMF282	3617ATJK0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.39%	2/15/2059	4.985	0.011	4.930	0.011			14,234,481	14,510,601	109.77%	15,624,506	-	15,624,506	Government/ Agency		
GMF284	3617MRW26	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.32%	9/15/2060	7.666	0.031	7.543	0.031			27,352,318	28,861,980	103.11%	28,201,881	-	28,201,881	Government/ Agency		
GMF286	3617QCR70	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.99%	7/15/2048	7.165	0.009	7.054	0.009			8,241,827	8,943,263	107.08%	8,825,678	-	8,825,678	Government/ Agency		
GMF287	3617MRXA7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.20%	5/15/2042	6.828	0.011	6.724	0.011			10,690,369	11,082,189	102.67%	10,976,015	-	10,976,015	Government/ Agency		
GMF289	3617QRG87	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.74%	4/15/2057	7.750	0.029	7.625	0.028			24,175,713	26,321,240	108.33%	26,188,365	-	26,188,365	Government/ Agency		
GMF290	3617H3XR9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.20%	8/15/2060	0.125	0.001	0.125	0.001			47,167,095	48,091,326	110.60%	52,166,713	-	52,166,713	Government/ Agency		
GMF291	3617QCSM6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.78%	8/15/2058	7.779	0.013	7.653	0.013			10,871,275	11,843,964	108.67%	11,813,434	-	11,813,434	Government/ Agency		
GMF292	3617HVVY3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.30%	9/15/2060	4.753	0.007	4.705	0.006			8,693,179	8,908,543	111.16%	9,663,077	-	9,663,077	Government/ Agency		
GMF293	3617GCDB7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.27%	4/15/2046	7.294	0.028	7.179	0.028			24,991,231	26,391,379	108.13%	27,023,843	-	27,023,843	Government/ Agency		
GMF294	3617URRH0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.17%	8/15/2059	6.531	0.036	6.434	0.035			34,672,883	38,437,153	112.02%	38,838,899	-	38,838,899	Government/ Agency		
GMF295	3617JMZP7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.75%	11/15/2060	4.525	0.008	4.482	0.008			11,281,568	11,635,838	111.70%	12,602,008	-	12,602,008	Government/ Agency		
GMF296	3617AU3D0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.53%	1/15/2061	3.594	0.004	3.574	0.004			7,079,938	7,295,564	110.81%	7,845,258	-	7,845,258	Government/ Agency		
GMF297	3617AU3F5	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.53%	1/15/2061	3.594	0.005	3.574	0.004			7,753,096	7,989,173	110.81%	8,591,183	-	8,591,183	Government/ Agency		
GMF298	HITGMF298	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.08%	12/15/2056	8.457	0.066	8.310	0.065			53,082,600	55,205,904	103.53%	54,958,008	-	54,958,008	Government/ Agency		
GMF299	HITGMF299	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.94%	11/15/2059	6.088	0.046	6.001	0.046			48,363,063	53,924,815	109.09%	52,758,540	-	52,758,540	Government/ Agency		
GMP005	167570PB0	GNMA MF PLC BACKED MUNI	MULTIFAMILY REVENUE BONDS	4.63%	9/20/2037	11.424	0.002	11.144	0.002			1,500,000	1,467,743	100.29%	1,504,308	-	1,504,308	Government/ Agency		
GMP006	167570PC8	GNMA MF PLC BACKED MUNI	MULTIFAMILY REVENUE BONDS	4.90%	3/20/2044	13.824	0.002	13.385	0.002			1,000,000	991,641	100.31%	1,003,125	-	1,003,125	Government/ Agency		
PMB159	81299B9R8	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.60%	6/1/2038	0.048	0.000	0.048	0.000			2,112,529	2,115,191	100.85%	2,130,553	-	2,130,553	Government/ Agency		
PMB166	81299H927	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.87%	5/1/2044	0.082	0.000	0.082	0.000			1,629,576	1,628,824	100.78%	1,642,282	-	1,642,282	Government/ Agency		
PMB170	999684251	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.40%	8/1/2046	0.081	0.000	0.081	0.000			3,552,219	3,553,892	100.78%	3,580,008	-	3,580,008	Government/ Agency		
PMB172	999628456	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.55%	8/1/2042	0.083	0.000	0.083	0.000			7,141,469	7,143,404	100.85%	7,201,815	-	7,201,815	Government/ Agency		
PMB173	999576077	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.35%	3/1/2047	0.083	0.000	0.083	0.000			6,788,959	6,798,080	100.81%	6,844,105	-	6,844,105	Government/ Agency		
PMB174	999754344	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.89%	4/1/2038	0.086	0.000	0.086	0.000			3,979,293	3,982,591	100.90%	4,015,130	-	4,015,130	Government/ Agency		
PMB176	999768880	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.60%	1/1/2050	2.533	0.001	2.529	0.001			3,199,614	3,220,253	112.79%	3,608,783	-	3,608,783	Government/ Agency		
PMB178	452029V1	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.80%	1/1/2053	3.444	0.001	3.426	0.001			1,950,048	1,958,316	114.35%	2,229,809	-	2,229,809	Government/ Agency		
PMB180	60416SBF6	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.75%	8/1/2048	0.812	0.000	0.812	0.000			3,670,000	3,666,111	101.59%	3,728,228	-	3,728,228	Government/ Agency		
PMB181	57586NHK0	FHA MF PC	MF PERMANENT RISK-SHARE PC	4.00%	12/1/2053	4.872	0.046	4.819	0.046			61,300,000	61,276,198	107.51%	65,903,017	-	65,903,017	Government/ Agency		
PMB183	64199AKB9	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.65%	12/1/2037	1.029	0.001	1.029	0.001			7,963,084	8,086,207	102.71%	8,179,074	-	8,179,074	Government/ Agency		

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**September 30, 2021**

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFFECTIVE DUR <sup>1</sup>	CONTRIB DURATION	SPREAD SPRD DUR	CONTRIB CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
PMB184	57599CYU8	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.17%	2/1/2050	2.844	0.003	2.837	0.003	7,540,885	8,041,449	110.47%	8,330,250	-	8,330,250	Government/ Agency
PMB186	FWDPMB186	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.72%	2/15/2062	8.471	0.000	8.322	0.000	-	-	104.39%	196,376	4,470,000	4,666,376	Government/ Agency
PMB187	FWDPMB187	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.90%	3/15/2062	8.305	0.000	8.160	0.000	-	-	105.54%	171,189	3,090,000	3,261,189	Government/ Agency
PMB188	FWDPMB188	FHA MF PC	MF PERMANENT RISK-SHARE PC	2.50%	9/1/2063	9.699	0.000	9.492	0.000	-	-	96.03%	(226,358)	5,702,000	5,475,642	Government/ Agency
PMB189	53999AFS3	FHA MF PC	MF PERMANENT RISK-SHARE PC	4.10%	12/1/2060	7.362	0.025	7.246	0.024	21,815,656	21,832,411	109.62%	23,915,063	-	23,915,063	Government/ Agency
FNC200	603767PD0	FNMA MF DUS	MULTIFAMILY CONSTRUCTION MBS	2.46%	1/1/2038	12.492	0.038	12.097	0.037	20,950,000	20,950,000	102.02%	21,372,153	-	21,372,153	Government/ Agency
FXF014	31377LWH2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	8.40%	7/1/2023	0.083	0.000	0.083	0.000	105,274	105,253	100.58%	105,880	-	105,880	Government/ Agency
FXF081	31381HAH9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.15%	10/1/2022	0.081	0.000	0.081	0.000	371,861	371,861	100.34%	373,117	-	373,117	Government/ Agency
FXF111	31377TT48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.96%	1/1/2029	0.081	0.000	0.081	0.000	248,560	248,837	100.49%	249,781	-	249,781	Government/ Agency
FXF195	31409LNV3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.91%	3/1/2037	0.485	0.000	0.485	0.000	1,606,595	1,626,968	102.30%	1,643,529	-	1,643,529	Government/ Agency
FXF201	31413VYB7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	6.15%	1/1/2023	0.081	0.000	0.081	0.000	3,197,995	3,197,995	100.42%	3,211,469	-	3,211,469	Government/ Agency
FXF253	31381RK78	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.69%	6/1/2041	3.328	0.002	3.311	0.002	4,314,453	4,406,448	117.08%	5,051,161	-	5,051,161	Government/ Agency
FXF254	31381RK86	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.75%	6/1/2041	3.203	0.001	3.189	0.001	2,094,464	2,146,005	117.35%	2,457,871	-	2,457,871	Government/ Agency
FXF258	31381SA77	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.54%	10/1/2021	0.068	0.000	0.068	0.000	3,703,900	3,703,900	99.98%	3,703,287	-	3,703,287	Government/ Agency
FXF259	31381SA85	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.54%	10/1/2021	0.068	0.000	0.068	0.000	2,832,098	2,832,098	99.98%	2,831,629	-	2,831,629	Government/ Agency
FXF260	31381SN99	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.69%	6/1/2035	3.488	0.000	3.466	0.000	553,773	564,927	112.21%	621,396	-	621,396	Government/ Agency
FXF263	31381U2P1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.30%	8/1/2029	3.157	0.002	3.139	0.002	4,208,371	4,179,502	115.40%	4,856,363	-	4,856,363	Government/ Agency
FXF268	3138L3SY2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.99%	6/1/2025	3.419	0.001	3.403	0.001	2,602,825	2,604,272	106.85%	2,781,109	-	2,781,109	Government/ Agency
FXF270	3138L4S79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.46%	12/1/2023	2.110	0.001	2.109	0.001	3,355,083	3,355,072	104.78%	3,515,379	-	3,515,379	Government/ Agency
FXF271	3138L5CM0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.66%	10/1/2023	1.943	0.001	1.943	0.001	4,422,694	4,422,694	104.47%	4,620,254	-	4,620,254	Government/ Agency
FXF272	3138L4VV1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.41%	9/1/2023	1.805	0.003	1.805	0.003	11,022,658	11,022,658	103.81%	11,443,083	-	11,443,083	Government/ Agency
FXF273	3138L4Y23	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.87%	9/1/2023	1.868	0.001	1.868	0.001	2,332,130	2,332,130	104.43%	2,435,335	-	2,435,335	Government/ Agency
FXF274	3138L4YH0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.61%	9/1/2023	1.894	0.002	1.894	0.002	6,032,201	6,032,201	104.19%	6,285,036	-	6,285,036	Government/ Agency
FXF280	3138L7T48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.36%	10/1/2029	5.073	0.009	5.015	0.009	10,857,455	10,860,757	111.65%	12,121,964	-	12,121,964	Government/ Agency
FXF282	3138L7VB9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.40%	10/1/2026	3.841	0.002	3.815	0.002	2,811,401	2,816,790	109.68%	3,083,653	-	3,083,653	Government/ Agency
FXF283	3138L9FR8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.04%	4/1/2030	5.998	0.024	5.913	0.023	25,100,000	25,156,519	109.60%	27,508,425	-	27,508,425	Government/ Agency
FXF284	3138L9JU7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.42%	4/1/2035	6.924	0.006	6.818	0.006	5,143,255	5,206,277	112.13%	5,767,302	-	5,767,302	Government/ Agency
FXF285	3138L9J29	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.05%	4/1/2030	5.823	0.024	5.742	0.024	26,417,540	26,437,438	109.36%	28,891,191	-	28,891,191	Government/ Agency
FXF286	3138L9LM2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.12%	4/1/2030	5.828	0.012	5.747	0.012	12,940,141	12,942,951	109.45%	14,162,876	-	14,162,876	Government/ Agency
FXF287	3138L9XT4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.21%	5/1/2030	5.402	0.006	5.334	0.006	6,621,614	6,688,942	110.08%	7,289,100	-	7,289,100	Government/ Agency
FXF288	3138L92T8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.18%	5/1/2035	6.765	0.010	6.647	0.010	9,768,456	9,880,036	109.44%	10,690,242	-	10,690,242	Government/ Agency
FXF289	3138L9XB3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.02%	6/1/2027	4.951	0.003	4.896	0.003	3,709,359	3,714,376	108.37%	4,019,734	-	4,019,734	Government/ Agency
FXF290	3138LAPD5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.63%	7/1/2035	5.938	0.021	5.854	0.021	21,622,199	21,647,594	114.27%	24,708,400	-	24,708,400	Government/ Agency
FXF293	3138LCAE5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.20%	10/1/2027	4.461	0.007	4.420	0.007	9,920,981	9,948,067	109.53%	10,865,976	-	10,865,976	Government/ Agency
FXF294	3138LCBV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.31%	10/1/2027	4.227	0.010	4.192	0.010	15,331,598	15,404,950	110.12%	16,883,863	-	16,883,863	Government/ Agency
FXF298	3138LBAX5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.70%	11/1/2025	3.749	0.008	3.726	0.008	14,800,479	14,804,675	106.43%	15,752,134	-	15,752,134	Government/ Agency
FXF304	3138LCWY7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.26%	1/1/2027	4.639	0.005	4.592	0.005	7,148,753	7,158,258	109.10%	7,799,050	-	7,799,050	Government/ Agency
FXF306	3138LDJ79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.00%	3/1/2028	5.673	0.008	5.599	0.008	9,360,000	9,363,073	108.46%	10,151,809	-	10,151,809	Government/ Agency
FXF307	3138LDFD0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	4/1/2028	5.693	0.014	5.618	0.014	15,838,774	15,886,691	108.53%	17,190,428	-	17,190,428	Government/ Agency
FXF308	3138L9TZ5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.80%	4/1/2025	3.246	0.007	3.233	0.007	14,925,037	14,957,044	105.63%	15,764,795	-	15,764,795	Government/ Agency
FXF309	3138LD6N8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.91%	6/1/2031	6.891	0.027	6.785	0.027	25,000,000	25,123,845	109.06%	27,264,088	-	27,264,088	Government/ Agency
FXF310	3138LEAD3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.50%	6/1/2026	4.491	0.041	4.452	0.041	60,000,000	60,000,000	105.89%	63,532,104	-	63,532,104	Government/ Agency
FXF313	3138LEH95	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.72%	7/1/2028	6.024	0.034	5.939	0.033	36,400,000	36,586,484	107.79%	39,233,918	-	39,233,918	Government/ Agency
FXF314	3138LEKK6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.50%	7/1/2026	4.362	0.025	4.324	0.024	37,575,937	37,600,454	105.71%	39,719,786	-	39,719,786	Government/ Agency
FXF315	3138LEMS7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.46%	8/1/2026	4.641	0.018	4.598	0.018	25,830,000	25,832,901	105.55%	27,264,102	-	27,264,102	Government/ Agency
FXF320	3138LGKE5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	12/1/2026	4.637	0.011	4.592	0.011	15,562,760	15,576,723	106.00%	16,497,280	-	16,497,280	Government/ Agency
FXF321	3138ET5Z5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.03%	5/1/2026	4.150	0.004	4.117	0.004	6,838,844	6,917,050	107.27%	7,335,944	-	7,335,944	Government/ Agency
FXF324	3138LG3F1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.15%	1/1/2027	4.666	0.014	4.619	0.014	19,344,210	19,356,451	108.48%	20,984,644	-	20,984,644	Government/ Agency
FXF325	3138LHCU6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.35%	2/1/2029	4.993	0.015	4.937	0.015	18,849,815	18,993,989	111.35%	20,989,523	-	20,989,523	Government/ Agency
FXF327	3138LHTV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.14%	4/1/2029	5.178	0.006	5.118	0.006	7,717,379	7,729,820	110.06%	8,493,769	-	8,493,769	Government/ Agency
FXF328	3138LHUB8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.32%	4/1/2029	5.365	0.017	5.300	0.017	20,080,000	20,139,241	110.90%	22,268,714	-	22,268,714	Government/ Agency
FXF329	3138LHHP2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.52%	5/1/2027	0.739	0.002	0.739	0.002	16,740,390	16,741,291	100.08%	16,753,009	-	16,753,009	Government/ Agency
FXF330	3138LJCH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.94%	6/1/2027	5.057	0.022	5.001	0.022	28,413,282	28,434,296	108.26%	30,761,000	-	30,761,000	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**September 30, 2021**

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	EFFECTIVE		CONTRIB		SPREAD		CONTRIB		CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
				COUPON	MATURITY	DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR									
FXF331	3138LJD80	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	6/1/2027	5.017	0.052	4.961	0.052	67,151,035	67,198,645	108.17%	72,637,623	-	72,637,623	Government/ Agency		
FXF333	3138LJ3G3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	7/1/2029	6.606	0.025	6.508	0.025	25,350,000	25,449,792	103.53%	26,244,759	-	26,244,759	Government/ Agency		
FXF336	3138LKD6V	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	9/1/2029	5.466	0.012	5.399	0.012	13,862,000	13,896,276	110.08%	15,259,387	-	15,259,387	Government/ Agency		
FXF337	3138LKHG5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.00%	5/1/2027	4.997	0.005	4.942	0.005	6,428,933	6,439,025	107.64%	6,920,189	-	6,920,189	Government/ Agency		
FXF338	3138LKP92	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.87%	10/1/2027	5.341	0.008	5.276	0.008	9,292,352	9,339,174	108.02%	10,037,186	-	10,037,186	Government/ Agency		
FXF339	3138LKP84	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.81%	9/1/2027	5.267	0.010	5.205	0.010	12,194,453	12,234,157	107.67%	13,130,265	-	13,130,265	Government/ Agency		
FXF342	3138LLA47	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.97%	11/1/2032	7.362	0.022	7.247	0.022	19,070,000	19,110,677	109.53%	20,887,413	-	20,887,413	Government/ Agency		
FXF347	3138LLPV1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85%	12/1/2027	5.385	0.020	5.318	0.019	23,590,000	23,619,087	107.87%	25,446,415	-	25,446,415	Government/ Agency		
FXF349	3138LLU78	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.43%	12/1/2027	0.754	0.002	0.754	0.015	18,100,000	18,101,162	100.10%	18,118,417	-	18,118,417	Government/ Agency		
FXF352	3138LLRM9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.42%	1/1/2028	0.754	0.002	0.754	0.019	22,425,000	22,427,962	99.90%	22,403,624	-	22,403,624	Government/ Agency		
FXF354	3138LMNU3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.37%	2/1/2028	0.758	0.003	0.758	0.025	30,420,000	30,424,133	99.88%	30,384,351	-	30,384,351	Government/ Agency		
FXF355	3138LMP49	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.39%	3/1/2028	0.754	0.004	0.754	0.032	38,275,000	38,282,885	99.96%	38,258,209	-	38,258,209	Government/ Agency		
FXF360	3140HRA9Y	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.48%	9/1/2028	0.756	0.000	0.756	0.002	1,822,000	1,822,144	100.01%	1,822,196	-	1,822,196	Government/ Agency		
FXF361	3140HSCJ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.27%	1/1/2034	9.009	0.102	8.818	0.099	75,058,000	75,289,834	104.75%	78,622,820	-	78,622,820	Government/ Agency		
FXF362	3140HTFP9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.33%	5/1/2026	4.142	0.007	4.109	0.007	10,642,564	10,661,566	108.41%	11,537,994	-	11,537,994	Government/ Agency		
FXF364	3140HTM30	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.46%	4/1/2031	6.409	0.013	6.315	0.013	12,746,000	12,815,093	112.04%	14,280,000	-	14,280,000	Government/ Agency		
FXF365	3140HT5P0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	6/1/2029	5.733	0.020	5.660	0.020	22,345,000	22,449,891	110.05%	24,591,256	-	24,591,256	Government/ Agency		
FXF366	3140HT3B3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.66%	5/1/2029	0.740	0.003	0.740	0.024	25,000,000	25,009,444	100.28%	25,071,123	-	25,071,123	Government/ Agency		
FXF367	3140HUEF9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.66%	6/1/2029	0.969	0.006	0.969	0.041	41,302,000	41,332,229	100.29%	41,421,247	-	41,421,247	Government/ Agency		
FXF368	3140JAWR5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.36%	5/1/2029	5.107	0.019	5.050	0.019	23,197,000	24,139,658	109.84%	25,479,995	-	25,479,995	Government/ Agency		
FXF370	3140HVJB1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.55%	9/1/2026	4.581	0.010	4.538	0.010	14,210,000	14,213,940	105.83%	15,039,139	-	15,039,139	Government/ Agency		
FXF371	3140HU4N3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.67%	8/1/2029	7.011	0.041	6.904	0.040	37,700,000	38,028,779	107.24%	40,431,112	-	40,431,112	Government/ Agency		
FXF372	3138LM4U4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.68%	7/1/2028	4.883	0.009	4.832	0.009	12,011,000	12,512,469	112.19%	13,474,698	-	13,474,698	Government/ Agency		
FXF373	3140HVD9A	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85%	8/1/2031	8.451	0.012	8.310	0.011	8,760,000	8,808,710	107.83%	9,445,587	-	9,445,587	Government/ Agency		
FXF374	3140HVE91	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.03%	6/1/2026	1.582	0.003	1.582	0.003	12,626,849	12,736,355	103.54%	13,073,972	-	13,073,972	Government/ Agency		
FXF375	3140HTYA1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.97%	9/1/2034	7.582	0.016	7.461	0.016	13,358,840	13,569,981	108.91%	14,549,149	-	14,549,149	Government/ Agency		
FXF376	3140HVQ31	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.96%	9/1/2034	7.991	0.025	7.861	0.025	20,000,000	20,758,875	108.71%	21,741,098	-	21,741,098	Government/ Agency		
FXF378	3140HWBD3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.61%	11/1/2026	4.784	0.007	4.737	0.007	9,800,000	9,861,071	106.42%	10,429,126	-	10,429,126	Government/ Agency		
FXF379	3140HWCD2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.76%	10/1/2031	8.548	0.013	8.404	0.013	10,189,000	10,338,100	107.75%	10,978,414	-	10,978,414	Government/ Agency		
FXF380	3140HU6Y7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.33%	2/1/2030	7.722	0.007	7.598	0.007	5,955,000	5,957,456	104.76%	6,238,301	-	6,238,301	Government/ Agency		
FXF381	3140HWL83	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.43%	11/1/2031	8.708	0.025	8.560	0.024	18,655,000	18,663,391	105.45%	19,672,341	-	19,672,341	Government/ Agency		
FXF382	3140HVXW9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.33%	11/1/2029	6.940	0.013	6.834	0.013	12,300,000	12,349,194	105.15%	12,933,251	-	12,933,251	Government/ Agency		
FXF383	3140HWJZ6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	11/1/2031	9.093	0.016	8.935	0.016	11,975,000	12,023,699	105.83%	12,672,567	-	12,672,567	Government/ Agency		
FXF384	3140HWZS4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.53%	1/1/2030	7.591	0.024	7.470	0.023	20,550,000	20,700,796	106.65%	21,916,881	-	21,916,881	Government/ Agency		
FXF385	3140HXPN4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.55%	3/1/2030	7.512	0.059	7.394	0.058	51,656,000	51,975,326	106.11%	54,811,934	-	54,811,934	Government/ Agency		
FXF386	3140HXXN5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.19%	3/1/2027	4.935	0.005	4.883	0.005	7,150,000	7,216,223	104.72%	7,487,723	-	7,487,723	Government/ Agency		
FXF387	3140HYCN6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.94%	4/1/2035	10.959	0.010	10.684	0.010	6,400,000	6,509,568	100.20%	6,412,919	-	6,412,919	Government/ Agency		
FXF388	3140HYER5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.09%	5/1/2032	9.251	0.018	9.081	0.018	13,400,000	13,505,046	103.22%	13,832,045	-	13,832,045	Government/ Agency		
FXF389	3140HWJR4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.46%	11/1/2034	10.219	0.015	9.976	0.014	9,500,000	9,598,170	104.75%	9,951,517	-	9,951,517	Government/ Agency		
FXF390	3140J0CH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.82%	7/1/2035	10.866	0.007	10.585	0.007	4,670,261	4,712,176	98.33%	4,592,247	-	4,592,247	Government/ Agency		
FXF391	3140J0FZ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.46%	7/1/2030	7.444	0.008	7.326	0.008	7,633,481	7,754,163	99.49%	7,594,719	-	7,594,719	Government/ Agency		
FXF392	3140J0GW4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.41%	7/1/2030	7.524	0.004	7.405	0.003	3,323,927	3,363,598	99.05%	3,292,263	-	3,292,263	Government/ Agency		
FXF393	3140J0JH4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.27%	7/1/2030	8.320	0.016	8.183	0.016	14,235,000	14,352,139	98.10%	13,964,433	-	13,964,433	Government/ Agency		
FXF394	3140J0JC5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.25%	7/1/2030	8.417	0.044	8.278	0.043	37,950,000	38,096,642	97.19%	36,883,294	-	36,883,294	Government/ Agency		
FXF395	3140J0KT6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.55%	7/1/2032	9.240	0.026	9.067	0.026	20,500,000	20,845,898	98.63%	20,219,171	-	20,219,171	Government/ Agency		
FXF396	3140J0K74	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.65%	7/1/2030	7.488	0.001	7.370	0.001	1,272,116	1,307,422	100.83%	1,282,651	-	1,282,651	Government/ Agency		
FXF397	3140J0K66	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.47%	7/1/2030	8.341	0.004	8.204	0.003	3,025,000	3,073,628	98.99%	2,994,582	-	2,994,582	Government/ Agency		
FXF398	3140J0LU2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.52%	7/1/2032	9.636	0.022	9.451	0.022	16,530,000	16,688,507	98.42%	16,268,962	-	16,268,962	Government/ Agency		
FXF399	3140J0MQ0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.22%	7/1/2030	8.166	0.029	8.034	0.028	25,610,000	25,709,553	97.72%	25,025,055	-	25,025,055	Government/ Agency		
FXF400	3140J0NB2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.53%	7/1/2032	9.444	0.014	9.266	0.014	10,500,000	10,677,329	98.44%	10,336,284	-	10,336,284	Government/ Agency		
FXF401	3140J0N30	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.17%	8/1/2030	7.452	0.008	7.334	0.008	7,396,958	7,400,575	97.39%	7,203,912	-	7,203,912	Government/ Agency		
FXF402	3140J0PH7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.09%	7/1/2050	18.719	0.021	17.952	0.020	8,392,000	8,553,056	95.53%	8,017,071	-	8,017,071	Government/ Agency		
FXF403	3140J0PT1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.38%	7/1/2030	8.282	0.012	8.146	0.012	10,500,000	10,665,600	98.89%	10,383,569	-	10,383,569	Government/ Agency		

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**September 30, 2021**

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFFECTIVE DUR <sup>1</sup>	CONTRIB DURATION	SPREAD SPRD DUR	CONTRIB CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FXF404	3140J0QJ2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.76%	8/1/2035	11.575	0.015	11.271	0.014	9,100,000	9,144,574	97.94%	8,912,725	-	8,912,725	Government/ Agency
FXF405	3140J0R51	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.32%	8/1/2030	8.208	0.024	8.074	0.024	21,000,000	21,322,203	98.38%	20,659,777	-	20,659,777	Government/ Agency
FXF406	3140J0TU4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.31%	8/1/2030	7.948	0.005	7.819	0.005	4,443,476	4,516,233	97.87%	4,348,800	-	4,348,800	Government/ Agency
FXF407	3140J0UK4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.50%	8/1/2030	7.577	0.001	7.457	0.001	1,175,586	1,208,823	99.64%	1,171,339	-	1,171,339	Government/ Agency
FXF408	3140J0Q37	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.57%	8/1/2037	11.900	0.078	11.540	0.075	48,067,798	48,300,290	96.05%	46,166,837	-	46,166,837	Government/ Agency
FXF409	3140J1DZ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.16%	9/1/2050	20.243	0.038	19.383	0.037	14,200,000	14,366,015	94.37%	13,400,637	-	13,400,637	Government/ Agency
FXF410	3140J1FB9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.68%	9/1/2032	8.870	0.016	8.702	0.016	12,953,108	13,196,342	99.45%	12,882,192	-	12,882,192	Government/ Agency
FXF411	3140J1K80	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.71%	9/1/2035	12.316	0.028	11.979	0.027	16,305,000	16,601,049	95.64%	15,593,753	-	15,593,753	Government/ Agency
FXF412	3140J1K98	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.77%	9/1/2035	12.276	0.006	11.941	0.005	3,270,000	3,343,795	98.23%	3,212,224	-	3,212,224	Government/ Agency
FXF413	3140J15B0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.17%	11/1/2030	8.749	0.033	8.603	0.032	27,329,000	27,329,391	96.18%	26,283,827	-	26,283,827	Government/ Agency
FXF414	3140J2LB0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.71%	11/1/2035	12.297	0.016	11.959	0.015	9,300,000	9,335,875	97.71%	9,086,957	-	9,086,957	Government/ Agency
FXF415	FWD FNP415	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.21%	12/25/2039	13.792	0.000	13.295	0.000	-	-	93.08%	(2,896,358)	41,844,000	38,947,642	Government/ Agency
FXF416	3140LAFS9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.06%	12/1/2027	5.804	0.017	5.730	0.017	21,424,000	21,434,489	97.60%	20,909,370	-	20,909,370	Government/ Agency
FXF417	3140J3CK8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.47%	12/1/2030	8.702	0.015	8.557	0.015	12,400,000	12,505,743	98.07%	12,160,860	-	12,160,860	Government/ Agency
FXF418	3140LAG90	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.57%	1/1/2031	8.238	0.025	8.103	0.025	21,950,000	22,035,881	99.20%	21,775,170	-	21,775,170	Government/ Agency
FXF419	3140LBL68	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.26%	1/1/2031	8.410	0.029	8.271	0.029	25,000,000	24,993,119	97.55%	24,387,533	-	24,387,533	Government/ Agency
FXF420	3140LBTFO	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.74%	3/1/2033	10.534	0.009	10.310	0.009	6,160,000	6,255,431	98.44%	6,064,153	-	6,064,153	Government/ Agency
FXF421	3140LBTL7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.24%	3/1/2031	0.706	0.002	5.948	0.017	20,370,000	20,372,882	99.75%	20,319,694	-	20,319,694	Government/ Agency
FXF422	3140LBVK6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.26%	3/1/2031	0.683	0.002	5.937	0.020	23,855,000	23,858,374	99.85%	23,819,699	-	23,819,699	Government/ Agency
FXF423	3140LBWH2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.27%	3/1/2031	0.672	0.001	5.931	0.009	10,075,000	10,076,417	99.90%	10,065,068	-	10,065,068	Government/ Agency
FXF424	FWD FNP424	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.59%	3/25/2039	12.707	0.000	12.283	0.000	-	-	100.58%	65,716	11,409,000	11,474,716	Government/ Agency
FXF425	3140LBXH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.28%	4/1/2031	0.662	0.002	5.892	0.015	17,500,000	17,500,000	100.05%	17,508,916	-	17,508,916	Government/ Agency
FXF426	FWD FNP426	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.56%	7/25/2038	12.988	0.000	12.561	0.000	-	-	99.81%	(20,040)	10,774,000	10,753,960	Government/ Agency
FXF427	3140LDCF4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.76%	8/1/2031	9.197	0.031	9.039	0.030	23,623,000	23,695,636	100.04%	23,632,508	-	23,632,508	Government/ Agency
FXF428	3140LC5T4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.41%	4/1/2051	13.993	0.007	13.474	0.007	3,790,325	3,830,150	99.25%	3,761,751	-	3,761,751	Government/ Agency
FXF429	HIT FNP429	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.58%	10/25/2031	9.194	0.074	9.035	0.073	57,950,000	58,257,859	97.27%	56,365,415	-	56,365,415	Government/ Agency
FXF430	3140LC7D7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.50%	8/1/2039	7.160	0.000	7.049	0.000	13,291,746	13,291,746	113.90%	15,139,316	-	15,139,316	Government/ Agency
FXF431	3140LCMH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.22%	8/1/2028	6.573	0.009	6.475	0.009	10,000,000	10,027,434	99.15%	9,915,441	-	9,915,441	Government/ Agency
FXF432	3140LBY23	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.00%	4/1/2031	8.800	0.023	8.652	0.023	18,000,000	18,724,833	102.51%	18,451,793	-	18,451,793	Government/ Agency
FXF433	HIT FNP433	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.76%	12/25/2036	7.573	0.024	7.422	0.024	22,500,000	22,570,313	99.37%	22,358,678	-	22,358,678	Government/ Agency
FXF434	HIT FNP434	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.88%	11/25/2031	9.106	0.033	8.947	0.032	25,400,000	25,439,688	100.98%	25,649,504	-	25,649,504	Government/ Agency
FRM004	3132WVYB2	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.28%	12/1/2029	5.409	0.014	5.342	0.014	16,152,157	16,335,829	109.48%	17,683,791	-	17,683,791	Government/ Agency
FRM005	3132XEAM3	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.38%	4/1/2030	5.754	0.013	5.677	0.013	14,036,571	14,264,775	110.40%	15,496,190	-	15,496,190	Government/ Agency
FRM006	3132WVYD8	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.60%	4/1/2030	5.407	0.022	5.341	0.022	25,008,981	25,668,938	111.58%	27,904,068	-	27,904,068	Government/ Agency
FRM007	3132XEAP6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.48%	6/1/2030	5.810	0.017	5.731	0.017	18,331,528	18,720,797	111.31%	20,404,287	-	20,404,287	Government/ Agency
FRM008	3132XEAS0	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.34%	12/1/2029	5.320	0.008	5.256	0.008	9,531,822	9,665,936	109.96%	10,481,179	-	10,481,179	Government/ Agency
FRM009	3132XHKY9	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.40%	6/1/2031	8.381	0.009	8.243	0.009	7,444,000	7,541,603	105.16%	7,828,015	-	7,828,015	Government/ Agency
FRM010	3132XHKZ6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.41%	6/1/2031	8.378	0.015	8.240	0.015	11,732,000	11,895,741	105.24%	12,347,304	-	12,347,304	Government/ Agency
FRM011	3132XHK29	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.42%	6/1/2031	8.375	0.015	8.237	0.015	11,768,000	11,941,255	105.33%	12,395,306	-	12,395,306	Government/ Agency
FRM012	3132WVWAQ5	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.04%	5/1/2050	13.928	0.039	13.413	0.037	20,542,142	21,056,370	95.01%	19,516,526	-	19,516,526	Government/ Agency
FRM013	FWD FRM013	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.38%	2/25/2034	9.981	0.000	9.759	0.000	-	163,125	99.54%	(198,665)	43,500,000	43,301,336	Government/ Agency
FHM004	3137BN5M2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.73%	1/25/2023	0.419	0.000	1.036	0.000	840,990	840,990	100.26%	843,138	-	843,138	Government/ Agency
FHM006	3137F1GN2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.50%	5/25/2027	0.495	0.000	5.169	0.004	5,963,817	5,963,817	100.62%	6,000,797	-	6,000,797	Government/ Agency
FHM007	3137FBTQ9	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	10/25/2033	7.930	0.042	7.793	0.041	33,450,000	33,308,519	111.06%	37,149,058	-	37,149,058	Government/ Agency
FHM010	3137FKWD4	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	1/25/2026	3.899	0.011	3.873	0.011	18,000,000	18,068,349	105.84%	19,051,448	-	19,051,448	Government/ Agency
FHM011	3137FKSQ0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.68%	10/25/2025	3.782	0.006	3.760	0.006	10,000,000	10,093,232	107.04%	10,704,007	-	10,704,007	Government/ Agency
FHM013	3137F72K0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.41%	10/25/2030	0.467	0.001	8.170	0.010	8,500,000	8,500,000	100.23%	8,519,677	-	8,519,677	Government/ Agency
FHM014	3137F72L8	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.41%	10/25/2030	0.603	0.001	8.183	0.018	15,000,000	15,000,000	100.26%	15,038,678	-	15,038,678	Government/ Agency
FHM015	3137F84N0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.35%	12/25/2030	0.602	0.002	8.323	0.032	27,000,000	27,000,000	100.06%	27,015,574	-	27,015,574	Government/ Agency
FHM016	3137F84M2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.34%	11/25/2030	0.468	0.001	8.264	0.021	17,996,217	17,996,217	100.00%	17,996,217	-	17,996,217	Government/ Agency
FHM017	3137F8ZR7	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.30%	12/25/2030	0.604	0.002	8.354	0.030	25,000,000	25,000,000	99.93%	24,981,265	-	24,981,265	Government/ Agency
FHM018	3137F9Z77	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.21%	11/25/2027	0.496	0.003	5.486	0.032	41,430,456	41,430,456	99.98%	41,423,202	-	41,423,202	Government/ Agency
FHM019	3137FXZ84	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.29%	1/25/2031	0.601	0.004	8.480	0.061	50,000,000	50,000,000	100.03%	50,013,240	-	50,013,240	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**September 30, 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									
FHM020	3137H1LV6	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.29%	6/25/2031	0.592	0.003	8.684	0.043		35,000,000	35,000,000	100.23%	35,080,325	-	35,080,325	Government/ Agency	
FHM021	3137H2NB6	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.25%	8/25/2031	0.581	0.003	8.946	0.041		32,000,000	32,000,000	100.03%	32,009,910	-	32,009,910	Government/ Agency	
FNA046	3136AQV31	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	0.94%	1/25/2023	0.524	0.000	1.266	0.000		1,590,686	1,590,632	100.46%	1,597,953	-	1,597,953	Government/ Agency	
FNA047	3136AT5G5	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.94%	7/25/2039	7.425	0.003	7.275	0.003		3,182,787	3,216,147	102.05%	3,247,926	-	3,247,926	Government/ Agency	
FNA049	3136AY2C6	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.02%	9/25/2027	5.343	0.022	5.280	0.022		26,520,803	26,613,531	107.10%	28,403,977	-	28,403,977	Government/ Agency	
RSP001	12647RAA2	FHA Risk Share REMIC	MULTIFAMILY PERMANENT MBS	4.79%	5/27/2053	3.834	0.003	3.780	0.003		4,950,827	5,153,856	109.00%	5,396,635	-	5,396,635	Government/ Agency	
GNR061	38374NV61	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	5.34%	7/16/2040	0.012	0.000	0.094	0.000		549,784	544,079	100.46%	552,327	-	552,327	Government/ Agency	
GNR086	38378BAC3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.49%	5/16/2042	0.203	0.000	0.553	0.000		2,657,700	2,691,867	101.23%	2,690,272	-	2,690,272	Government/ Agency	
GNR088	38378BCM9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.26%	11/16/2043	0.988	0.001	1.507	0.001		6,766,797	6,776,147	103.32%	6,991,713	-	6,991,713	Government/ Agency	
GNR089	38378BDH9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.37%	12/16/2046	0.202	0.000	0.471	0.000		4,351,753	4,400,122	101.01%	4,395,498	-	4,395,498	Government/ Agency	
GNR091	38378BQU6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.89%	3/16/2046	0.247	0.000	0.478	0.000		5,442,233	5,472,150	100.79%	5,485,280	-	5,485,280	Government/ Agency	
GNR092	38376GXA3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.72%	2/16/2044	0.275	0.000	0.588	0.000		140,111	143,429	101.47%	142,176	-	142,176	Government/ Agency	
GNR093	38376G5S5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.40%	2/16/2044	0.304	0.000	0.509	0.000		986,211	1,027,250	100.94%	995,468	-	995,468	Government/ Agency	
GNR094	38378BF87	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.42%	1/16/2053	2.416	0.016	2.719	0.018		45,853,867	46,166,790	102.43%	46,968,424	-	46,968,424	Government/ Agency	
GNR095	38378BUP2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.06%	1/16/2049	0.456	0.000	0.716	0.001		6,969,553	7,196,746	100.75%	7,021,955	-	7,021,955	Government/ Agency	
GNR096	38378BA82	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.31%	11/16/2051	3.323	0.003	3.667	0.004		7,076,000	7,076,008	102.12%	7,225,893	-	7,225,893	Government/ Agency	
GNR097	38378BWB1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.82%	4/16/2050	1.857	0.000	2.357	0.001		1,500,000	1,527,393	103.29%	1,549,336	-	1,549,336	Government/ Agency	
GNR103	38378BRY7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.21%	7/16/2046	0.652	0.001	1.181	0.001		5,894,486	6,050,376	102.21%	6,024,818	-	6,024,818	Government/ Agency	
GNR106	38378NST1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.64%	12/16/2045	0.603	0.001	1.172	0.001		8,583,000	8,266,933	102.88%	8,830,349	-	8,830,349	Government/ Agency	
GNR107	38378NPP2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.20%	7/16/2041	0.576	0.000	1.072	0.001		5,868,828	5,803,328	101.14%	5,935,917	-	5,935,917	Government/ Agency	
GNR108	38378NPQ0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	3/16/2044	2.397	0.004	3.122	0.005		10,000,000	9,612,479	105.82%	10,582,158	-	10,582,158	Government/ Agency	
GNR109	38378NPF24	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	11/16/2042	0.166	0.000	0.536	0.000		4,431,933	4,421,755	101.25%	4,487,537	-	4,487,537	Government/ Agency	
GNR111	38378NX57	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	2/16/2051	0.335	0.000	0.703	0.000		2,822,562	2,806,509	101.58%	2,867,022	-	2,867,022	Government/ Agency	
GNR112	38378NZ63	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.75%	4/16/2046	1.523	0.001	2.490	0.002		6,321,680	6,335,419	106.16%	6,711,201	-	6,711,201	Government/ Agency	
GNR113	38378N3R2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	1/16/2054	0.508	0.001	1.029	0.001		8,776,277	8,734,731	102.38%	8,984,954	-	8,984,954	Government/ Agency	
GNR114	38378XGG0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.20%	9/16/2051	0.790	0.001	1.215	0.001		5,000,000	5,027,650	102.27%	5,113,590	-	5,113,590	Government/ Agency	
GNR115	38378XDV0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	9/16/2054	1.325	0.005	1.865	0.007		26,750,318	26,528,642	102.96%	27,541,902	-	27,541,902	Government/ Agency	
GNR116	38378XDY4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.31%	5/16/2055	3.384	0.004	3.971	0.005		8,496,222	8,063,371	105.04%	8,924,426	-	8,924,426	Government/ Agency	
GNR119	38379KEZ7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.00%	3/16/2051	0.817	0.001	1.284	0.002		9,708,945	9,748,623	102.12%	9,915,253	-	9,915,253	Government/ Agency	
GNR125	38378XC74	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.05%	5/16/2054	3.565	0.006	4.128	0.007		11,545,000	11,592,981	104.67%	12,084,514	-	12,084,514	Government/ Agency	
GNR126	38378BAN9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.62%	9/16/2052	1.605	0.001	2.489	0.002		5,405,747	5,586,380	105.52%	5,704,107	-	5,704,107	Government/ Agency	
GNR127	38379KKK3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.25%	12/16/2048	1.613	0.001	1.936	0.001		3,664,991	3,637,070	102.12%	3,742,585	-	3,742,585	Government/ Agency	
GNR128	38379KCE6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.40%	8/16/2047	1.590	0.001	2.017	0.001		3,290,044	3,293,795	102.24%	3,363,845	-	3,363,845	Government/ Agency	
GNR129	38378XFG1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	12/16/2040	0.244	0.000	0.394	0.000		530,776	538,329	100.40%	532,902	-	532,902	Government/ Agency	
GNR134	38379K3U0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	5/16/2048	1.344	0.001	1.733	0.002		6,887,719	6,978,011	102.19%	7,038,653	-	7,038,653	Government/ Agency	
GNR136	38379KVC9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.53%	2/16/2040	0.444	0.000	0.672	0.000		2,427,960	2,452,783	100.74%	2,445,826	-	2,445,826	Government/ Agency	
GNR137	38379KQ35	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	12/16/2052	3.216	0.003	3.700	0.003		5,990,410	5,982,220	103.09%	6,175,244	-	6,175,244	Government/ Agency	
GNR138	38379KLA4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.79%	4/16/2049	2.608	0.003	3.080	0.004		8,389,094	8,462,337	103.75%	8,703,794	-	8,703,794	Government/ Agency	
GNR139	38379K3N6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	4/16/2056	1.738	0.001	2.139	0.001		2,412,797	2,421,249	102.48%	2,472,517	-	2,472,517	Government/ Agency	
GNR141	38379RAB9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	5/16/2056	0.518	0.000	0.697	0.000		1,218,022	1,209,652	100.59%	1,225,167	-	1,225,167	Government/ Agency	
GNR142	38379RAA1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	3/16/2056	0.101	0.000	0.127	0.000		83,116	82,671	100.01%	83,125	-	83,125	Government/ Agency	
GNR143	38379UBY1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	12/16/2055	1.011	0.001	1.393	0.001		4,858,137	4,883,725	101.76%	4,943,468	-	4,943,468	Government/ Agency	
GNR144	38379UCY0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	4/16/2048	0.862	0.000	1.222	0.001		3,198,214	3,211,806	101.38%	3,242,331	-	3,242,331	Government/ Agency	
GNR146	38379RCD3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.15%	5/16/2056	0.895	0.000	1.172	0.000		1,208,976	1,206,709	100.89%	1,219,725	-	1,219,725	Government/ Agency	
GNR147	38379RCE1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.20%	6/16/2056	1.240	0.000	1.572	0.000		1,621,702	1,618,155	101.38%	1,644,009	-	1,644,009	Government/ Agency	
GNR148	38379UFN1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	3/16/2056	1.651	0.001	1.976	0.001		5,031,607	5,036,008	101.91%	5,127,948	-	5,127,948	Government/ Agency	
GNR149	38379UED4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	11/16/2056	2.690	0.002	3.083	0.003		5,763,850	5,764,500	102.59%	5,913,083	-	5,913,083	Government/ Agency	
GNR150	38379UGN0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	10/16/2056	1.999	0.002	2.357	0.002		5,648,605	5,590,649	102.09%	5,766,833	-	5,766,833	Government/ Agency	
GNR151	38379RGT4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	3/16/2057	3.591	0.003	4.083	0.004		6,094,428	6,074,233	102.52%	6,247,834	-	6,247,834	Government/ Agency	
GNR152	38380JEK0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	9/16/2058	4.151	0.013	4.471	0.014		21,579,176	21,221,041	102.84%	22,192,428	-	22,192,428	Government/ Agency	
GNR153	38380JER5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	2/16/2053	6.985	0.060	7.375	0.064		60,000,000	57,175,581	102.72%	61,630,014	-	61,630,014	Government/ Agency	
GNR155	38380MYK1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	4/16/2059	2.405	0.016	2.901	0.019		45,000,000	43,228,206	103.77%	46,695,695	-	46,695,695	Government/ Agency	
GNR156	38380MU90	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.10%	5/16/2059	0.406	0.000	0.619	0.000		4,722,258	4,700,918	100.58%	4,749,592	-	4,749,592	Government/ Agency	

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**September 30, 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									
GNR157	38380MY47	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	12/16/2059	1.292	0.001	1.649	0.002		7,032,427	6,937,272	102.24%	7,190,256	-	7,190,256	Government/ Agency	
GNR158	38380NCY3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	7/16/2058	2.406	0.003	2.716	0.003		7,231,005	7,181,023	102.67%	7,424,211	-	7,424,211	Government/ Agency	
GNR159	38380NWP0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	6/16/2059	3.528	0.006	3.972	0.007		11,426,310	11,456,149	103.43%	11,818,590	-	11,818,590	Government/ Agency	
GNR160	38380PRT3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.00%	5/16/2062	4.694	0.053	5.503	0.062		73,804,066	79,899,422	106.65%	78,713,823	-	78,713,823	Government/ Agency	
GNR161	38380RJW1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	9/16/2062	5.757	0.024	6.060	0.025		29,229,917	30,191,215	100.54%	29,388,545	-	29,388,545	Government/ Agency	
GNR162	38380RPH7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	9/16/2062	5.811	0.020	6.169	0.021		23,225,041	24,031,060	100.22%	23,275,402	-	23,275,402	Government/ Agency	
GNR163	38380RNF3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	6/16/2063	5.811	0.016	6.121	0.017		19,376,950	20,050,601	100.01%	19,378,254	-	19,378,254	Government/ Agency	
GNR164	38380RTN0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	6/16/2063	5.758	0.021	6.071	0.022		24,699,120	25,499,855	100.39%	24,796,586	-	24,796,586	Government/ Agency	
GNR165	38380RUU2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	10/16/2062	5.793	0.057	6.117	0.060		68,755,354	71,173,921	100.37%	69,007,830	-	69,007,830	Government/ Agency	
GNR166	38380RYJ3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2062	5.794	0.033	6.105	0.035		39,506,202	40,644,693	100.70%	39,783,216	-	39,783,216	Government/ Agency	
GNR167	38380RG53	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	4/16/2063	5.870	0.050	6.206	0.053		59,470,019	60,769,337	100.63%	59,843,836	-	59,843,836	Government/ Agency	
GNR168	38380NH77	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	8/16/2060	4.202	0.015	4.636	0.016		23,878,719	24,859,037	103.25%	24,654,403	-	24,654,403	Government/ Agency	
GNR169	38380RZ22	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	12/16/2062	5.861	0.025	6.163	0.026		29,810,340	30,291,463	100.89%	30,074,287	-	30,074,287	Government/ Agency	
GNR170	38380NSM7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	2/16/2061	4.309	0.012	4.785	0.013		19,111,109	19,772,857	102.62%	19,612,663	-	19,612,663	Government/ Agency	
GNR171	38380NM55	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	1/16/2061	4.281	0.012	4.759	0.013		18,397,488	19,115,333	102.84%	18,920,057	-	18,920,057	Government/ Agency	
GNR172	38380RT26	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	10/16/2062	5.929	0.025	6.249	0.027		29,740,991	30,143,089	100.61%	29,921,040	-	29,921,040	Government/ Agency	
GNR173	38381DLG3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	4/16/2063	6.060	0.055	6.401	0.058		63,095,882	64,203,021	101.12%	63,804,948	-	63,804,948	Government/ Agency	
GNR174	38380N2L2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	1/16/2061	4.591	0.008	5.038	0.009		12,025,464	12,422,716	102.17%	12,286,010	-	12,286,010	Government/ Agency	
GNR175	38381DTM2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2062	5.979	0.013	6.336	0.014		14,960,514	15,178,728	100.83%	15,085,313	-	15,085,313	Government/ Agency	
GNR176	38381DWJ5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2063	6.064	0.026	6.436	0.027		29,237,850	29,636,855	100.80%	29,472,668	-	29,472,668	Government/ Agency	
GNR177	38381DC65	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	11/16/2063	6.115	0.018	6.484	0.019		19,953,838	20,447,963	100.77%	20,107,792	-	20,107,792	Government/ Agency	
GNR178	38381DL32	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	4/16/2063	6.080	0.024	6.429	0.025		27,283,017	27,734,443	100.81%	27,504,250	-	27,504,250	Government/ Agency	
GNR179	38381DZ86	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	1.95%	3/16/2064	6.189	0.035	6.566	0.037		38,751,000	39,301,932	100.46%	38,927,433	-	38,927,433	Government/ Agency	
GNR180	38379UZS8	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.40%	12/16/2057	4.163	0.014	4.667	0.016		23,795,093	24,434,586	102.73%	24,444,929	-	24,444,929	Government/ Agency	
CLP068	64972BXA8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.04%	11/1/2032	0.087	0.000	0.087	0.000		1,305,000	1,305,000	100.16%	1,307,120	-	1,307,120	AA	
CLP069	64972BXB6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.29%	11/1/2037	0.087	0.000	0.087	0.000		1,190,000	1,190,000	100.17%	1,192,029	-	1,192,029	AA	
CLP070	64972BXC4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.44%	11/1/2041	0.087	0.000	0.087	0.000		1,120,000	1,120,000	100.17%	1,121,932	-	1,121,932	AA	
CLP071	64972BXD2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.49%	11/1/2044	0.087	0.000	0.087	0.000		455,000	455,000	100.18%	455,799	-	455,799	AA	
CLP076	57586P7J9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	12/1/2028	4.465	0.003	4.438	0.003		5,000,000	5,103,050	104.11%	5,205,360	-	5,205,360	AA	
CLP077	57586P7K6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	12/1/2036	9.191	0.007	9.012	0.007		5,000,000	5,000,000	103.22%	5,160,873	-	5,160,873	AA	
CLP078	57586P7L4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.20%	12/1/2039	12.234	0.015	11.914	0.015		8,305,000	8,305,000	103.24%	8,574,423	-	8,574,423	AA	
CLP079	57586P7M2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.50%	6/1/2056	15.936	0.107	15.338	0.103		45,000,000	45,000,000	103.04%	46,368,108	-	46,368,108	AA	
CLP081	64972CBJ1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.75%	5/1/2035	8.987	0.005	8.821	0.005		3,860,000	3,860,000	103.30%	3,987,263	-	3,987,263	AA	
CLP084	64972CSJ3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.95%	11/1/2045	4.274	0.003	4.256	0.003		5,000,000	5,000,000	107.24%	5,362,126	-	5,362,126	AA	
CLP086	57586NK75	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.85%	12/1/2058	3.809	0.005	3.785	0.005		9,680,000	9,677,392	103.24%	9,993,951	-	9,993,951	AA	
CLP089	20775CPS7	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	5/15/2050	0.138	0.000	0.138	0.000		12,310,000	12,198,256	102.69%	12,641,090	-	12,641,090	AAA	
CLP090	20775CPT5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.70%	11/15/2021	0.124	0.000	0.124	0.000		17,800,000	17,773,843	100.14%	17,824,810	-	17,824,810	AAA	
CLP095	64972CM67	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.10%	10/1/2046	1.141	0.004	1.141	0.004		21,010,817	21,010,817	102.30%	21,493,450	-	21,493,450	AA	
CLP098	16753QBH9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.36%	1/1/2038	11.082	0.047	10.827	0.046		25,000,000	25,000,000	117.61%	29,403,585	-	29,403,585	AA	
CLP099	64972C8S5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.95%	11/1/2043	14.129	0.033	13.703	0.032		15,000,000	15,000,201	108.31%	16,246,587	-	16,246,587	AA	
CLP100	64972C8T3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	11/1/2048	16.273	0.025	15.682	0.024		10,000,000	10,000,136	107.75%	10,774,751	-	10,774,751	AA	
CLP101	64972C8U0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	11/1/2053	17.953	0.028	17.210	0.027		10,000,000	10,000,137	108.12%	10,811,988	-	10,811,988	AA	
CLP102	64972EHL6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	11/1/2049	17.881	0.032	17.191	0.031		12,000,000	12,000,000	102.83%	12,340,026	-	12,340,026	AA	
CLP103	64972EHM4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.35%	11/1/2054	19.782	0.059	18.924	0.057		20,000,000	20,000,000	103.54%	20,708,148	-	20,708,148	AA	
CLP104	64972EHN2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.45%	5/1/2059	21.028	0.063	20.099	0.060		20,000,000	20,000,000	103.53%	20,706,108	-	20,706,108	AA	
CLP105	55299AWQ0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.55%	10/3/2022	0.982	0.002	0.982	0.002		13,570,000	13,570,907	103.17%	14,000,658	-	14,000,658	AA	
CLP107	57587AZ35	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.30%	12/1/2059	22.151	0.028	21.158	0.027		8,340,000	8,345,395	104.39%	8,706,244	-	8,706,244	AA	
CLP108	57587AZ43	State Housing Bonds	MULTIFAMILY REVENUE BONDS	1.50%	12/1/2022	1.150	0.001	1.150	0.001		8,750,000	8,752,280	100.16%	8,763,738	-	8,763,738	AA	
CLP109	45203LDB6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	0.33%	8/1/2023	0.833	0.002	0.833	0.002		20,000,000	20,000,000	100.07%	20,014,048	-	20,014,048	AAA	
CLP110	55299BAH2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.15%	9/1/2023	1.873	0.005	1.873	0.005		17,924,554	17,924,554	101.95%	18,552,503	14,357,446	32,909,949	AA	
CLP111	55299BAG4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.15%	9/1/2023	1.867	0.000	1.867	0.000		35,325	35,325	100.88%	4,504,314	4,429,675	4,504,314	AA	
CLP112	57587GAA3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.60%	6/1/2063	25.928	0.095	24.713	0.090		26,410,000	26,410,000	94.09%	24,849,895	-	24,849,895	AA	
CLP113	57587GAB1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	0.50%	12/1/2023	2.151	0.003	2.151	0.003		10,020,000	10,020,000	100.05%	10,025,403	-	10,025,403	AA	

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION		CONTRIB		CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR							
CLP114	45202BHV1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.07%	7/1/2041	16.521	0.197	15.998	0.191	84,895,000	84,895,000	98.96%	84,008,187	-	84,008,187	AAA
CLP115	64972EUS6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.05%	11/1/2046	17.862	0.034	17.114	0.032	13,000,000	13,000,000	100.18%	13,022,988	-	13,022,988	AA
CLP116	64972EUR8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.95%	11/1/2041	15.448	0.014	14.808	0.013	6,275,000	6,275,000	100.02%	6,276,557	-	6,276,557	AA
CLP117	45202BHW9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	0.40%	12/1/2024	3.144	0.000	3.143	0.000	470,000	470,000	99.89%	469,483	-	469,483	AAA
CLP118	45202BHX7	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.06%	11/1/2042	13.108	0.051	12.731	0.049	28,230,000	28,230,000	95.69%	27,012,945	-	27,012,945	AAA
CPM025	999700487	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.20%	12/1/2047	0.047	0.000	0.047	0.000	2,914,788	2,922,993	100.05%	2,916,254	-	2,916,254	AA
CPM028	999752157	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.40%	11/1/2048	0.084	0.000	0.084	0.000	886,234	895,364	100.08%	886,961	-	886,961	AA
CLM015	26899AWJ1	Direct Loans	MULTIFAMILY CONSTRUCTION	4.50%	3/11/2022	0.405	0.001	0.405	0.001	15,087,028	15,080,022	100.29%	15,139,173	2,850,472	17,989,644	not rated
CLM016	28299AGB8	Direct Loans	MULTIFAMILY CONSTRUCTION	2.29%	12/19/2024	0.015	0.000	3.046	0.003	5,928,166	5,887,094	99.01%	5,758,410	11,293,739	17,052,149	not rated
CLM017	28299AGC6	Direct Loans	MULTIFAMILY CONSTRUCTION	2.29%	12/19/2024	0.015	0.000	3.046	0.026	58,743,749	58,486,696	99.01%	57,927,805	24,034,346	81,962,151	not rated
CLM018	FWDCLM018	Direct Loans	MULTIFAMILY CONSTRUCTION	4.05%	10/1/2024	2.778	0.000	2.773	0.000	-	(519,865)	101.10%	571,636	52,000,000	52,571,636	not rated
CLM019	28299AGF9	Direct Loans	MULTIFAMILY CONSTRUCTION	3.45%	6/1/2024	2.056	0.004	2.056	0.004	14,438,440	14,352,313	102.06%	14,747,980	561,560	15,309,540	not rated
CLM020	40399AGP1	Direct Loans	MULTIFAMILY CONSTRUCTION	3.45%	12/1/2023	2.053	0.001	2.052	0.001	3,819,232	3,683,739	100.70%	3,976,331	18,694,211	22,670,542	not rated
CLM021	58799AFT2	Direct Loans	MULTIFAMILY CONSTRUCTION	2.60%	11/1/2023	0.020	0.000	2.003	0.000	30,495	(89,631)	100.48%	106,927	15,986,249	16,093,176	not rated
CLM022	FWDCLM022	Direct Loans	MULTIFAMILY CONSTRUCTION	2.80%	11/1/2023	0.023	0.000	1.998	0.000	-	(8,132)	100.47%	14,356	3,042,148	3,056,504	not rated
CLM023	10899ACY4	Direct Loans	MULTIFAMILY CONSTRUCTION	3.25%	3/1/2023	1.361	0.002	1.361	0.002	10,773,616	10,720,010	101.14%	10,904,486	726,384	11,630,870	not rated
CLM024	09499ACQ7	Direct Loans	MULTIFAMILY CONSTRUCTION	3.50%	12/31/2023	1.667	0.000	1.667	0.000	251,334	203,089	101.05%	367,219	10,748,666	11,115,885	not rated
CLM025	58899ABL2	Direct Loans	MULTIFAMILY CONSTRUCTION	6.75%	1/31/2024	0.010	0.000	2.083	0.001	4,275,618	4,015,618	100.68%	4,363,550	8,724,382	13,087,932	not rated
CLM026	FWDCLM026	Direct Loans	MULTIFAMILY CONSTRUCTION	3.79%	2/1/2039	11.495	0.000	11.130	0.000	-	-	97.91%	(250,368)	12,000,000	11,749,632	not rated
TNT122	9128284V9	US Treasury	US Treasury	2.88%	8/15/2028	6.351	0.010	0.000	0.000	10,000,000	9,864,183	110.48%	11,048,181	-	11,048,181	Government/ Agency
TNT131	912828YS3	US Treasury	US Treasury	1.75%	11/15/2029	7.640	0.034	0.000	0.000	30,000,000	30,031,190	102.79%	30,838,257	-	30,838,257	Government/ Agency
TNT134	912828Z94	US Treasury	US Treasury	1.50%	2/15/2030	7.966	0.040	0.000	0.000	35,000,000	36,536,076	100.66%	35,232,652	-	35,232,652	Government/ Agency
TNT136	912828ZQ6	US Treasury	US Treasury	0.63%	5/15/2030	8.463	0.071	0.000	0.000	63,000,000	62,398,608	93.36%	58,818,268	-	58,818,268	Government/ Agency
TNT137	91282CAE1	US Treasury	US Treasury	0.63%	8/15/2030	8.719	0.035	0.000	0.000	30,000,000	29,784,121	93.07%	27,919,614	-	27,919,614	Government/ Agency
TNT140	91282CBL4	US Treasury	US Treasury	1.13%	2/15/2031	8.996	0.050	0.000	0.000	40,000,000	38,408,815	96.88%	38,750,408	-	38,750,408	Government/ Agency
TNT142	91282CBZ3	US Treasury	US Treasury	1.25%	4/30/2028	6.358	0.059	0.000	0.000	65,000,000	64,819,120	99.95%	64,964,510	-	64,964,510	Government/ Agency
TNT143	912810SY5	US Treasury	US Treasury	2.25%	5/15/2041	16.407	0.127	0.000	0.000	52,000,000	53,600,642	103.92%	54,037,714	-	54,037,714	Government/ Agency
TNT144	91282CCB5	US Treasury	US Treasury	1.63%	5/15/2031	8.985	0.013	0.000	0.000	10,000,000	10,357,991	101.18%	10,118,424	-	10,118,424	Government/ Agency
TNT145	912810TA6	US Treasury	US Treasury	1.75%	8/15/2041	17.302	0.035	0.000	0.000	15,000,000	14,931,046	95.52%	14,327,345	-	14,327,345	Government/ Agency
TNT146	91282CCS8	US Treasury	US Treasury	1.25%	8/15/2031	9.392	0.033	0.000	0.000	25,000,000	24,831,590	97.58%	24,394,533	-	24,394,533	Government/ Agency
ADV002	NA	Equity	HIT Advisers, LLC	0.00%	na	0.000	0.000	0.000	0.000	999	999	100.00%	(140,276)	-	(140,276)	not rated
CASH	NA	Cash & Cash Equiv	Cash & Cash Equiv	0.00%	na	0.085	0.000	0.085	0.000	123,154,064	123,154,064	100.00%	123,154,064	-	123,154,064	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.