

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
August 31, 2026

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR ¹	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
AFN0019	31396P5W7	FNMA Single Family MBS	SINGLE FAMILY ARM	4.01%	3/25/2037	0.108	0.000	3.414	0.000	62,846	62,592	99.05%	62,250	-	62,250	Government/ Agency
AFN0024	31396PVS9	FNMA Single Family MBS	SINGLE FAMILY ARM	4.16%	4/25/2037	0.152	0.000	3.075	0.000	149,061	148,841	99.31%	148,027	-	148,027	Government/ Agency
AFN0027	3136A4TC3	FNMA Single Family MBS	SINGLE FAMILY ARM	4.31%	3/25/2042	0.344	0.000	4.379	0.001	991,658	992,474	99.52%	986,910	-	986,910	Government/ Agency
AFN0028	3136A6PG3	FNMA Single Family MBS	SINGLE FAMILY ARM	4.26%	6/25/2042	0.325	0.000	4.441	0.001	2,045,247	2,046,048	99.04%	2,025,522	-	2,025,522	Government/ Agency
AFN0029	3136A9HU5	FNMA Single Family MBS	SINGLE FAMILY ARM	4.22%	10/25/2042	0.380	0.000	4.853	0.001	930,029	932,180	99.12%	921,850	-	921,850	Government/ Agency
AFN0034	3136AGXD9	FNMA Single Family MBS	SINGLE FAMILY ARM	4.36%	10/25/2043	0.495	0.000	5.066	0.002	2,241,325	2,247,516	99.62%	2,232,728	-	2,232,728	Government/ Agency
AFN0038	31396V4B1	FNMA Single Family MBS	SINGLE FAMILY ARM	4.08%	6/25/2037	0.125	0.000	3.141	0.000	292,783	292,793	99.14%	290,277	-	290,277	Government/ Agency
AFR0011	31396HUT4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.05%	2/15/2036	0.007	0.000	2.193	0.000	81,385	81,385	99.57%	81,037	-	81,037	Government/ Agency
AFR0012	31396JYM1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.10%	4/15/2036	0.041	0.000	3.174	0.000	131,764	131,721	99.30%	130,842	-	130,842	Government/ Agency
AFR0015	3137A3CK3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.25%	11/15/2040	0.311	0.000	4.389	0.001	1,277,987	1,274,598	99.72%	1,274,447	-	1,274,447	Government/ Agency
AFR0017	3137AXXG3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.10%	1/15/2043	0.294	0.000	4.810	0.001	1,174,112	1,174,816	98.49%	1,156,415	-	1,156,415	Government/ Agency
AFR0018	3137GAPT8	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.25%	10/15/2040	0.307	0.000	4.370	0.000	535,055	535,759	98.91%	529,209	-	529,209	Government/ Agency
AFR0019	3137B3PV4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.15%	8/15/2043	0.297	0.000	4.642	0.001	1,351,170	1,350,789	99.18%	1,340,026	-	1,340,026	Government/ Agency
AFR0020	31398QUV7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.23%	10/15/2040	0.285	0.000	4.327	0.001	935,629	935,242	98.98%	926,050	-	926,050	Government/ Agency
AFR0022	3137BBHC7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.25%	6/15/2044	0.401	0.000	4.875	0.001	1,450,330	1,453,826	98.73%	1,431,925	-	1,431,925	Government/ Agency
AFR0023	3137B6NX5	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.25%	12/15/2043	0.466	0.000	5.181	0.000	339,278	340,084	98.90%	335,534	-	335,534	Government/ Agency
AFR0025	31397KE23	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.42%	8/15/2037	0.147	0.000	3.330	0.000	929,187	933,818	100.11%	930,228	-	930,228	Government/ Agency
AFR0026	3137A3L31	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.30%	11/15/2040	0.327	0.000	4.366	0.000	847,179	850,807	99.18%	840,258	-	840,258	Government/ Agency
AFR0028	31397GWG1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.08%	5/15/2037	0.110	0.000	3.699	0.000	56,371	56,365	99.02%	55,819	-	55,819	Government/ Agency
FRS0446	31306XCR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	8/1/2027	0.391	0.000	0.388	0.000	6,412	6,411	99.61%	6,387	-	6,387	Government/ Agency
FRS0447	31306XND1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	0.501	0.000	0.498	0.000	12,496	12,497	99.50%	12,434	-	12,434	Government/ Agency
FRS0451	3128MMRC9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2028	0.819	0.000	0.815	0.000	72,851	72,917	99.19%	72,263	-	72,263	Government/ Agency
FSF0896	3138AR5T7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2026	0.108	0.000	0.107	0.000	562	567	99.71%	561	-	561	Government/ Agency
FSF0938	3140EY4P3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.00%	4/1/2031	1.703	0.000	1.660	0.000	984,368	989,235	97.12%	956,064	-	956,064	Government/ Agency
FRS0097	31292GUZ7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2028	0.671	0.000	0.700	0.000	124	124	104.71%	129	-	129	Government/ Agency
FRS0098	31292GU20	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	4/1/2028	0.677	0.000	0.691	0.000	47	47	103.09%	48	-	48	Government/ Agency
FRS0123	31292G7H3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/1/2029	1.000	0.000	1.026	0.000	1,783	1,774	102.42%	1,826	-	1,826	Government/ Agency
FRS0124	31292G6K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	10/1/2029	1.093	0.000	1.152	0.000	478	478	104.71%	501	-	501	Government/ Agency
FRS0130	31292HAV6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	2/1/2030	0.889	0.000	0.933	0.000	165	165	104.71%	173	-	173	Government/ Agency
FRS0133	31292HAK0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/1/2030	1.116	0.000	1.141	0.000	789	785	102.70%	810	-	810	Government/ Agency
FRS0138	31292HA95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2030	1.289	0.000	1.359	0.000	3,858	3,813	104.71%	4,040	-	4,040	Government/ Agency
FRS0144	31292HAA2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	12/1/2029	1.271	0.000	1.299	0.000	110	110	103.19%	113	-	113	Government/ Agency
FRS0155	31293T4W4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/1/2029	0.454	0.000	0.457	0.000	926	924	101.00%	935	-	935	Government/ Agency
FRS0165	31292HFU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/1/2030	1.387	0.000	1.428	0.000	100	100	103.35%	103	-	103	Government/ Agency
FRS0182	31292HH56	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2031	1.283	0.000	1.310	0.000	193	193	103.10%	199	-	199	Government/ Agency
FRS0183	31292HJJ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/1/2031	1.603	0.000	1.617	0.000	107	107	103.80%	111	-	111	Government/ Agency
FRS0189	31298PZK9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	6/1/2031	1.021	0.000	1.054	0.000	2,650	2,649	103.09%	2,731	-	2,731	Government/ Agency
FRS0208	31292HVU5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	2.262	0.000	2.283	0.000	7	14	101.14%	7	-	7	Government/ Agency
FRS0212	31287VXK1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	8/1/2032	2.021	0.000	2.077	0.000	1,763	1,768	103.09%	1,818	-	1,818	Government/ Agency
FRS0213	31283HSW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2032	1.960	0.000	2.020	0.000	2,166	2,170	103.09%	2,233	-	2,233	Government/ Agency
FRS0221	31296SUF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	2.573	0.000	2.616	0.000	86,612	86,917	102.31%	88,615	-	88,615	Government/ Agency
FRS0223	31292H4K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	2.333	0.000	2.371	0.000	99,876	100,252	102.13%	102,003	-	102,003	Government/ Agency
FRS0239	31297B6N7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2034	2.553	0.000	2.593	0.000	1,026	1,029	102.29%	1,049	-	1,049	Government/ Agency
FRS0242	31297DTE8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	2.608	0.000	2.648	0.000	209,879	210,672	102.33%	214,765	-	214,765	Government/ Agency
FRS0243	31297DTB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	2.835	0.000	2.877	0.000	53,851	54,049	102.36%	55,121	-	55,121	Government/ Agency
FRS0247	31297CZM5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	0.769	0.000	0.781	0.000	19,259	19,342	101.19%	19,487	-	19,487	Government/ Agency
FRS0256	31297DJN9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	2.801	0.000	2.850	0.000	36,953	37,107	102.46%	37,860	-	37,860	Government/ Agency
FRS0257	31297DAH1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	2.711	0.000	2.755	0.000	13,287	13,334	102.39%	13,605	-	13,605	Government/ Agency
FRS0263	31297F5W9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2034	2.764	0.000	2.808	0.000	32,573	32,690	102.44%	33,368	-	33,368	Government/ Agency
FRS0264	31297GDF5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	2.868	0.000	2.932	0.000	23,181	23,281	102.40%	23,737	-	23,737	Government/ Agency
FRS0268	31297HLJ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	2.505	0.000	2.507	0.000	42,841	42,944	101.22%	43,364	-	43,364	Government/ Agency
FRS0269	31297HY86	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2035	2.783	0.000	2.828	0.000	111,059	111,548	102.44%	113,773	-	113,773	Government/ Agency
FRS0270	31297HR68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	2.631	0.000	2.634	0.000	132,461	132,744	102.46%	134,136	-	134,136	Government/ Agency
FRS0271	31297HR50	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	2.400	0.000	2.400	0.000	73,943	74,103	101.19%	74,819	-	74,819	Government/ Agency
FRS0272	31297HAE9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2034	2.704	0.000	2.708	0.000	126,489	126,757	101.29%	128,117	-	128,117	Government/ Agency
FRS0273	31297LBQ2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	2.076	0.000	2.078	0.000	78,590	78,758	101.06%	79,425	-	79,425	Government/ Agency
FRS0282	31297MR42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	2.949	0.000	3.024	0.000	120,756	121,172	102.43%	123,695	-	123,695	Government/ Agency
FRS0283	31297MR34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	0.770	0.000	0.782	0.000	19,021	19,077	101.19%	19,247	-	19,247	Government/ Agency
FRS0285	31297NB39	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	2.590	0.000	2.628	0.000	171,199	171,848	102.31%	175,152	-	175,152	Government/ Agency
FRS0286	31297QRZ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	2.919	0.000	3.004	0.000	123,349	123,813	102.42%	126,336	-	126,336	Government/ Agency
FRS0288	3128K66R6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.027	0.000	3.035	0.000	38,261	38,251	99.80%	38,184	-	38,184	Government/ Agency
FRS0294	3128K7RU4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	2.908	0.000	2.977	0.000	25,835	25,916	102.40%	26,456	-	26,456	Government/ Agency

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FRS0298	31297V5R5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2035	3.064	0.000	3.201	0.000	97,958	98,327	103.76%	101,641	-	101,641	Government/ Agency
FRS0313	3128K7HL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2035	3.122	0.000	3.131	0.000	20,063	19,873	99.79%	20,020	-	20,020	Government/ Agency
FRS0319	3128KGD70	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2036	3.434	0.000	3.479	0.000	192,031	191,143	101.27%	194,477	-	194,477	Government/ Agency
FRS0320	3128KHSS6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	3.454	0.000	3.523	0.000	37,909	37,729	101.28%	38,396	-	38,396	Government/ Agency
FRS0321	3128KCG43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2036	3.301	0.000	3.282	0.000	30,946	30,684	99.75%	30,869	-	30,869	Government/ Agency
FRS0323	3128LXS76	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	10/1/2036	3.149	0.000	3.157	0.000	129,480	128,337	99.78%	129,190	-	129,190	Government/ Agency
FRS0324	3128LXRR3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2036	3.022	0.000	3.028	0.000	22,539	22,350	99.80%	22,493	-	22,493	Government/ Agency
FRS0329	3128KL4H7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2037	3.312	0.000	3.372	0.000	9,225	9,203	101.38%	9,352	-	9,352	Government/ Agency
FRS0330	3128KLRU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	3.152	0.000	3.196	0.000	89,487	89,076	101.34%	90,686	-	90,686	Government/ Agency
FRS0331	3128M4FX6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	3.331	0.000	3.398	0.000	22,477	22,369	101.38%	22,787	-	22,787	Government/ Agency
FRS0336	3128KR6X7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.597	0.000	3.614	0.000	26,090	25,685	99.68%	26,007	-	26,007	Government/ Agency
FRS0339	3128KSER9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.363	0.000	3.345	0.000	118,626	116,779	99.74%	118,323	-	118,323	Government/ Agency
FRS0340	3128KR7M0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.382	0.000	3.366	0.000	57,295	56,385	99.74%	57,145	-	57,145	Government/ Agency
FRS0341	3128KTKF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2037	1.586	0.000	1.585	0.000	2,548	2,516	100.03%	2,548	-	2,548	Government/ Agency
FRS0343	3128L04M1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2037	3.407	0.000	3.583	0.000	81,806	82,154	104.00%	85,080	-	85,080	Government/ Agency
FRS0346	3128M5NV8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	3.518	0.000	3.589	0.000	57,189	57,031	101.29%	57,927	-	57,927	Government/ Agency
FRS0349	3128M5BA7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2037	3.194	0.000	3.307	0.000	148,509	148,957	102.59%	152,362	-	152,362	Government/ Agency
FRS0351	3128M5DW7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2037	3.393	0.000	3.526	0.000	3,642	3,646	102.72%	3,741	-	3,741	Government/ Agency
FRS0358	3128LDNF7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2038	3.744	0.000	3.806	0.000	76,435	75,693	101.32%	77,445	-	77,445	Government/ Agency
FRS0363	3128LCQ25	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2038	3.654	0.000	3.673	0.000	9,098	9,048	99.68%	9,069	-	9,069	Government/ Agency
FRS0364	3128MJLD0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2039	3.899	0.000	3.909	0.000	147,446	147,786	99.63%	146,905	-	146,905	Government/ Agency
FRS0365	312932H41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2039	4.056	0.000	3.974	0.000	68,485	68,551	95.98%	65,730	-	65,730	Government/ Agency
FRS0368	3128KXPZ8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2037	3.389	0.000	3.605	0.000	2,469	2,515	104.00%	2,567	-	2,567	Government/ Agency
FRS0371	312938FB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	2.803	0.000	2.795	0.000	2,063	2,059	98.72%	2,037	-	2,037	Government/ Agency
FRS0372	312938CG6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	3.964	0.000	3.906	0.000	143,600	143,653	98.16%	140,961	-	140,961	Government/ Agency
FRS0385	312941SC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2040	4.352	0.000	4.365	0.000	292,099	294,047	99.49%	290,613	-	290,613	Government/ Agency
FRS0386	312941WB9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2040	3.916	0.000	3.841	0.000	129,060	129,886	96.15%	124,087	-	124,087	Government/ Agency
FRS0389	312942AD7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2040	4.605	0.000	4.513	0.000	61,767	62,158	95.44%	58,952	-	58,952	Government/ Agency
FRS0419	3128MJQX1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2041	4.757	0.001	4.620	0.001	1,016,891	1,020,856	92.94%	945,129	-	945,129	Government/ Agency
FRS0420	3129447K1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	4.425	0.000	4.339	0.000	9,144	9,262	95.65%	8,746	-	8,746	Government/ Agency
FRS0426	3128MJQ78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.780	0.001	4.639	0.001	1,233,387	1,241,980	92.90%	1,145,831	-	1,145,831	Government/ Agency
FRS0427	3132GKF43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2041	4.716	0.000	4.576	0.000	599,608	603,678	92.98%	557,513	-	557,513	Government/ Agency
FRS0429	3132HLM34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	4.975	0.001	4.775	0.001	1,620,785	1,632,858	90.31%	1,463,660	-	1,463,660	Government/ Agency
FRS0431	31292SAN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	5.056	0.002	4.853	0.001	2,511,278	2,526,553	90.15%	2,263,929	-	2,263,929	Government/ Agency
FRS0432	3132HNTY5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	5.003	0.000	4.803	0.000	197,883	199,971	90.28%	178,642	-	178,642	Government/ Agency
FRS0433	3132HQBE1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	5.045	0.001	4.841	0.001	1,450,949	1,475,587	90.19%	1,308,649	-	1,308,649	Government/ Agency
FRS0434	31292SAX8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	5.117	0.001	4.911	0.001	2,249,943	2,287,644	89.92%	2,023,058	-	2,023,058	Government/ Agency
FRS0435	3132HP4F8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	5.169	0.001	4.955	0.001	1,037,831	1,055,382	89.79%	931,893	-	931,893	Government/ Agency
FRS0437	3132HRH45	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	5.139	0.001	4.923	0.001	2,005,070	2,036,807	90.00%	1,804,658	-	1,804,658	Government/ Agency
FRS0438	3132HPN42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	5.219	0.001	5.030	0.001	1,488,701	1,521,490	92.05%	1,370,381	-	1,370,381	Government/ Agency
FRS0440	3132GRKD2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.765	0.001	4.623	0.001	1,959,654	1,994,181	92.93%	1,821,139	-	1,821,139	Government/ Agency
FRS0441	3132GRKB6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.819	0.001	4.674	0.001	1,667,989	1,704,483	92.82%	1,548,220	-	1,548,220	Government/ Agency
FRS0442	3132GTYK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2042	4.943	0.001	4.793	0.001	1,276,700	1,298,336	92.65%	1,182,860	-	1,182,860	Government/ Agency
FRS0453	312934SC7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.093	0.000	4.055	0.000	638,546	651,896	98.01%	625,813	-	625,813	Government/ Agency
FRS0457	3128M7CL8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2039	3.660	0.000	3.627	0.000	163,398	166,714	98.28%	160,584	-	160,584	Government/ Agency
FRS0458	3128M6T73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2038	2.846	0.000	2.815	0.000	112,106	114,175	98.62%	110,554	-	110,554	Government/ Agency
FRS0464	312936FJ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2039	4.144	0.000	4.103	0.000	790,333	810,356	97.99%	774,440	-	774,440	Government/ Agency
FRS0465	312933RC0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2039	4.098	0.000	4.052	0.000	604,812	619,729	98.01%	592,791	-	592,791	Government/ Agency
FRS0469	3132L5TQ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2040	3.856	0.000	3.809	0.000	138,428	141,973	98.10%	135,803	-	135,803	Government/ Agency
FRS0474	312938GE7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	4.147	0.000	4.104	0.000	288,011	295,337	97.99%	282,221	-	282,221	Government/ Agency
FRS0479	3128MJTN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2043	5.277	0.001	5.030	0.001	1,014,301	1,002,397	89.62%	908,977	-	908,977	Government/ Agency
FRS0480	31292SCB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	5.503	0.000	5.262	0.000	628,776	634,432	91.71%	576,633	-	576,633	Government/ Agency
FRS0481	3132M9PA6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	5.304	0.000	5.091	0.000	458,737	462,864	92.08%	422,391	-	422,391	Government/ Agency
FRS0482	3132M9Y73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	5.616	0.000	5.364	0.000	459,073	463,196	91.57%	420,365	-	420,365	Government/ Agency
FRS0483	3132MAAK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	5.179	0.000	4.978	0.000	55,443	55,948	92.34%	51,197	-	51,197	Government/ Agency
FRS0484	3128MJVS6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	5.466	0.001	5.299	0.001	1,457,102	1,501,706	94.38%	1,375,141	-	1,375,141	Government/ Agency
FRS0485	3132QLTA1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	5.403	0.000	5.238	0.000	162,371	167,847	94.45%	153,361	-	153,361	Government/ Agency
FRS0486	3132QLSJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2044	5.499	0.000	5.322	0.000	384,124	397,134	94.30%	362,225	-	362,225	Government/ Agency
FRS0488	3128MJVV7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2045	5.500	0.000	5.330	0.000	316,472	327,334	94.34%	298,559	-	298,559	Government/ Agency
FRS0489	3132JNQ59	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2043	5.170	0.000	5.037	0.000	547,066	564,686	94.76%	518,400	-	518,400	Government/ Agency
FRS0490	3132M92L7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2044	5.116	0.000	4.985	0.000	318,873	329,672	94.84%	302,418	-	302,418	Government/ Agency
FRS0491	3132M75X2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2044	5.278	0.000	5.135	0.000	562,259	581,068	94.66%	532,256	-	532,256	Government/ Agency

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
August 31, 2026

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR ¹	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FRS0492	3132QNE62	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	5.530	0.001	5.356	0.001	1,142,956	1,183,639	94.30%	1,077,790	-	1,077,790	Government/ Agency
FRS0493	3128MJVL1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2044	5.483	0.000	5.314	0.000	376,188	388,885	94.36%	354,966	-	354,966	Government/ Agency
FRS0494	3128MJVR8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2045	5.564	0.001	5.316	0.001	1,289,355	1,317,028	91.68%	1,182,069	-	1,182,069	Government/ Agency
FRS0495	3128MJVV9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2045	5.579	0.001	5.326	0.001	1,759,868	1,795,734	91.65%	1,613,000	-	1,613,000	Government/ Agency
FRS0496	3132M8F68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2044	5.200	0.000	5.070	0.000	303,952	314,042	94.76%	288,013	-	288,013	Government/ Agency
FRS0497	3132L6ST9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2044	5.387	0.001	5.232	0.001	1,200,018	1,240,436	94.47%	1,133,597	-	1,133,597	Government/ Agency
FRS0498	3128MJV31	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	5.503	0.000	5.331	0.000	325,857	337,033	94.34%	307,414	-	307,414	Government/ Agency
FRS0499	3132QRA26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	5.818	0.001	5.538	0.001	819,772	832,370	91.21%	747,748	-	747,748	Government/ Agency
FRS0500	3128MJWQ9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	5.715	0.001	5.438	0.001	1,000,773	1,011,736	91.47%	915,414	-	915,414	Government/ Agency
FRS0502	3128MJVB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	5.483	0.001	5.246	0.001	1,287,392	1,306,349	91.74%	1,181,051	-	1,181,051	Government/ Agency
FRS0506	3128MJXE5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2045	5.793	0.001	5.502	0.001	2,050,592	2,088,491	91.26%	1,871,450	-	1,871,450	Government/ Agency
FRS0507	3128MJYR5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2046	6.150	0.002	5.638	0.002	2,636,916	2,658,605	84.38%	2,224,964	-	2,224,964	Government/ Agency
FRS0508	3128MJYF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	4/1/2046	6.060	0.000	5.537	0.000	597,626	602,500	84.61%	505,661	-	505,661	Government/ Agency
FRS0509	3128MJSJ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	1/1/2043	5.201	0.001	4.935	0.001	888,532	895,015	86.65%	769,939	-	769,939	Government/ Agency
FRS0511	3132QRC40	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2045	5.589	0.000	5.262	0.000	596,338	606,316	89.10%	531,362	-	531,362	Government/ Agency
FRS0512	3128MJVQ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2045	5.651	0.000	5.300	0.000	429,165	436,288	88.66%	380,490	-	380,490	Government/ Agency
FRS0513	3128MJYT1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	6.095	0.001	5.671	0.001	748,889	761,816	87.43%	654,762	-	654,762	Government/ Agency
FRS0514	3128MJWU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2045	5.794	0.001	5.427	0.001	1,147,461	1,166,799	88.40%	1,014,391	-	1,014,391	Government/ Agency
FRS0515	3132WGQ26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	6.127	0.001	5.693	0.001	1,624,900	1,653,161	87.43%	1,420,668	-	1,420,668	Government/ Agency
FRS0516	3128MJXK1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2045	5.795	0.002	5.512	0.002	3,083,248	3,126,803	91.26%	2,813,798	-	2,813,798	Government/ Agency
FRS0517	3128MJYC8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2046	5.926	0.001	5.617	0.001	773,390	785,796	91.07%	704,361	-	704,361	Government/ Agency
FRS0519	3132WGF00	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	6.001	0.001	5.673	0.001	974,653	990,735	90.16%	878,729	-	878,729	Government/ Agency
FRS0520	3132WEKW1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	5.928	0.003	5.625	0.003	3,779,655	3,840,376	91.06%	3,441,778	-	3,441,778	Government/ Agency
FRS0521	3132WFFT1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	5.914	0.000	5.681	0.000	649,299	664,612	93.88%	609,562	-	609,562	Government/ Agency
FRS0522	3132QREU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2045	5.743	0.000	5.537	0.000	589,800	603,561	94.11%	555,057	-	555,057	Government/ Agency
FRS0523	3128MJX88	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2046	5.891	0.001	5.583	0.001	1,144,461	1,160,920	91.12%	1,042,879	-	1,042,879	Government/ Agency
FRS0524	3128MJYH7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	5.949	0.000	5.643	0.000	357,301	362,502	91.04%	325,290	-	325,290	Government/ Agency
FRS0525	3132WJEB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	6.120	0.000	5.776	0.000	371,183	376,490	90.16%	334,651	-	334,651	Government/ Agency
FRS0528	3132QQHU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2045	5.714	0.000	5.514	0.000	315,379	322,478	94.15%	296,919	-	296,919	Government/ Agency
FRS0529	3132QVPU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	5.879	0.000	5.656	0.000	125,397	128,286	93.98%	117,846	-	117,846	Government/ Agency
FRS0530	3132QWS75	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	5.708	0.000	5.502	0.000	434,673	444,805	94.11%	409,065	-	409,065	Government/ Agency
FRS0531	3132QVPP0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	5.631	0.001	5.445	0.001	1,211,354	1,239,358	94.24%	1,141,545	-	1,141,545	Government/ Agency
FRS0532	3128MJYJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	5.818	0.000	5.596	0.000	612,771	627,623	94.04%	576,254	-	576,254	Government/ Agency
FRS0533	3132WDGM0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	5.756	0.000	5.530	0.000	260,699	267,013	94.40%	246,108	-	246,108	Government/ Agency
FRS0534	3132WECW0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	5.777	0.000	5.562	0.000	601,629	616,229	94.08%	566,041	-	566,041	Government/ Agency
FRS0535	3132QXA49	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	5.848	0.001	5.619	0.000	703,507	720,463	93.98%	661,187	-	661,187	Government/ Agency
FRS0536	3128MJU81	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2044	5.381	0.002	5.226	0.001	2,265,762	2,327,140	94.47%	2,140,569	-	2,140,569	Government/ Agency
FRS0537	3128MJWW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2045	5.615	0.002	5.429	0.002	2,943,655	3,020,655	94.24%	2,774,072	-	2,774,072	Government/ Agency
FRS0538	3128MJXY1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2046	5.713	0.000	5.482	0.000	480,989	492,471	94.14%	452,801	-	452,801	Government/ Agency
FRS0539	3132WGUH8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2046	5.763	0.001	5.545	0.001	813,044	832,785	93.44%	759,701	-	759,701	Government/ Agency
FRS0540	3132WJP54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	5.496	0.000	5.306	0.000	454,689	465,751	93.38%	424,572	-	424,572	Government/ Agency
FRS0541	3132WJFB2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	6.000	0.001	5.750	0.001	1,541,708	1,579,097	93.44%	1,440,557	-	1,440,557	Government/ Agency
FRS0542	3132WJLF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	6.022	0.000	5.755	0.000	335,295	343,480	93.38%	313,087	-	313,087	Government/ Agency
FRS0543	3132QS4X3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2045	5.567	0.003	5.389	0.003	4,002,261	4,114,701	94.29%	3,773,550	-	3,773,550	Government/ Agency
FRS0545	3128MJX54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	5.755	0.000	5.545	0.000	3,051	3,141	94.11%	2,871	-	2,871	Government/ Agency
FRS0546	31335AWW4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	5.840	0.000	5.616	0.000	2,952	3,041	94.04%	2,776	-	2,776	Government/ Agency
FRS0547	3128MJ2H2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2047	6.007	0.000	5.719	0.000	42,357	43,671	93.22%	39,486	-	39,486	Government/ Agency
FRS0548	3132QVJF9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	5.479	0.000	5.309	0.000	54,382	55,993	94.42%	51,347	-	51,347	Government/ Agency
FRS0549	3128MJ2D1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2047	5.982	0.002	5.705	0.002	2,479,538	2,556,253	93.22%	2,311,432	-	2,311,432	Government/ Agency
FSF0170	31378FZ81	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2027	0.231	0.000	0.251	0.000	415	415	100.09%	416	-	416	Government/ Agency
FSF0183	31371GVF4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	7/1/2028	0.653	0.000	0.725	0.000	74	74	104.71%	78	-	78	Government/ Agency
FSF0185	31371GX47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2028	0.681	0.000	0.759	0.000	68	68	104.71%	71	-	71	Government/ Agency
FSF0187	31380LFK9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	0.845	0.000	0.886	0.000	3,108	3,106	103.09%	3,204	-	3,204	Government/ Agency
FSF0188	31379YRM7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	0.826	0.000	0.854	0.000	5,611	5,608	103.09%	5,784	-	5,784	Government/ Agency
FSF0199	31371HDU9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2028	0.817	0.000	0.831	0.000	3,700	3,691	100.33%	3,713	-	3,713	Government/ Agency
FSF0200	31371HFM5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2029	0.881	0.000	0.897	0.000	4,788	4,777	100.37%	4,806	-	4,806	Government/ Agency
FSF0206	31378QD99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2028	0.884	0.000	0.896	0.000	2,674	2,668	100.37%	2,684	-	2,684	Government/ Agency
FSF0242	31371JDS0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2030	1.185	0.000	1.300	0.000	1,305	1,296	102.89%	1,343	-	1,343	Government/ Agency
FSF0260	31371J3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	1.361	0.000	1.571	0.000	40	40	104.71%	41	-	41	Government/ Agency
FSF0264	31371J3W2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	5/1/2031	1.531	0.000	1.595	0.000	40	40	103.81%	42	-	42	Government/ Agency
FSF0267	31387JEM4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	1.395	0.000	1.578	0.000	25,830	25,840	104.71%	27,048	-	27,048	Government/ Agency
FSF0294	31388KPY2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2031	1.597	0.000	1.837	0.000	14,110	14,113	104.71%	14,775	-	14,775	Government/ Agency

AFL-CIO Housing Investment Trust
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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR ¹	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF0295	31385H3F7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/1/2032	1.601	0.000	1.836	0.000	3,326	3,324	104.71%	3,483	-	3,483	Government/ Agency
FSF0307	31388XSQ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	2/1/2032	1.493	0.000	1.582	0.000	2,442	2,439	103.09%	2,517	-	2,517	Government/ Agency
FSF0315	31389F6R8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2031	1.619	0.000	1.640	0.000	37,051	37,072	104.71%	38,797	-	38,797	Government/ Agency
FSF0320	31385H6T4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2032	1.581	0.000	1.831	0.000	77	77	104.71%	81	-	81	Government/ Agency
FSF0321	31371JSB1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2030	1.251	0.000	1.435	0.000	1,500	1,499	104.71%	1,570	-	1,570	Government/ Agency
FSF0324	31389NR23	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	1.695	0.000	1.946	0.000	32,764	32,799	104.71%	34,307	-	34,307	Government/ Agency
FSF0327	31390FSW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	1.828	0.000	2.128	0.000	32,796	32,800	104.71%	34,342	-	34,342	Government/ Agency
FSF0328	31390FE54	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2032	1.692	0.000	1.957	0.000	11,420	11,447	104.71%	11,958	-	11,958	Government/ Agency
FSF0375	31385WT33	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2032	1.834	0.000	1.957	0.000	492	493	103.09%	508	-	508	Government/ Agency
FSF0415	31401NX22	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	1.829	0.000	1.864	0.000	62,800	62,949	99.85%	62,705	-	62,705	Government/ Agency
FSF0433	31403NFZ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2033	2.577	0.000	2.617	0.000	88,872	88,881	101.12%	89,865	-	89,865	Government/ Agency
FSF0474	31403YNJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2034	2.330	0.000	2.354	0.000	29,076	29,124	101.02%	29,371	-	29,371	Government/ Agency
FSF0475	31404EQZ2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2034	2.719	0.000	2.812	0.000	8,927	8,942	101.15%	9,030	-	9,030	Government/ Agency
FSF0559	31405JZK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2034	2.782	0.000	2.820	0.000	15,872	15,863	101.17%	16,057	-	16,057	Government/ Agency
FSF0562	31404X3E2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2034	2.654	0.000	2.660	0.000	104,793	104,535	99.71%	104,493	-	104,493	Government/ Agency
FSF0565	31405PAT7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	2.763	0.000	2.797	0.000	53,814	53,895	101.16%	54,439	-	54,439	Government/ Agency
FSF0567	31405JA87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2034	2.843	0.000	2.875	0.000	53,956	54,037	101.18%	54,595	-	54,595	Government/ Agency
FSF0570	31405PBS8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	2.261	0.000	2.299	0.000	28,756	28,795	100.99%	29,039	-	29,039	Government/ Agency
FSF0574	31405KFN6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	2.903	0.000	2.976	0.000	39,580	39,620	101.12%	40,024	-	40,024	Government/ Agency
FSF0577	31405NDX0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	2.530	0.000	2.556	0.000	59,164	59,223	101.09%	59,809	-	59,809	Government/ Agency
FSF0578	31405NDA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	2.856	0.000	2.896	0.000	76,463	76,537	101.19%	77,376	-	77,376	Government/ Agency
FSF0581	31405QRG5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	2.823	0.000	2.980	0.000	157,271	157,894	102.24%	160,794	-	160,794	Government/ Agency
FSF0601	31406GMH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2035	2.997	0.000	3.072	0.000	72,075	72,175	101.25%	72,903	-	72,903	Government/ Agency
FSF0620	31405TP97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2034	1.299	0.000	1.331	0.000	8,860	8,893	101.19%	8,965	-	8,965	Government/ Agency
FSF0635	31406S6D0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	2.922	0.000	3.094	0.000	36,302	36,411	102.31%	37,142	-	37,142	Government/ Agency
FSF0644	31407D4B8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.101	0.000	3.131	0.000	45,853	45,852	99.65%	45,690	-	45,690	Government/ Agency
FSF0645	31407BTX7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	2.968	0.000	3.015	0.000	58,378	58,367	99.66%	58,182	-	58,182	Government/ Agency
FSF0646	31407C6H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2035	3.115	0.000	3.201	0.000	103,375	103,439	101.18%	104,594	-	104,594	Government/ Agency
FSF0653	31407JLQ3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2035	2.927	0.000	2.985	0.000	68,166	68,193	101.13%	68,937	-	68,937	Government/ Agency
FSF0662	31407JMM1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	2.943	0.000	3.105	0.000	29,216	29,280	102.33%	29,896	-	29,896	Government/ Agency
FSF0663	31407G5W4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	2.418	0.000	2.503	0.000	44,921	45,031	102.06%	45,845	-	45,845	Government/ Agency
FSF0666	31406UKE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2035	3.169	0.000	3.230	0.000	49,306	49,335	101.19%	49,893	-	49,893	Government/ Agency
FSF0667	31371MER4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	2.802	0.000	3.013	0.000	26,726	26,805	102.26%	27,330	-	27,330	Government/ Agency
FSF0678	31407XRZ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	2.998	0.000	3.197	0.000	119,422	119,434	102.38%	122,268	-	122,268	Government/ Agency
FSF0702	31409TSV6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	2.979	0.000	3.051	0.000	17,572	17,514	101.14%	17,773	-	17,773	Government/ Agency
FSF0703	31371MQC4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2036	2.992	0.000	3.111	0.000	14,519	14,469	101.16%	14,687	-	14,687	Government/ Agency
FSF0705	31408W4C3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2036	2.915	0.000	3.116	0.000	81,733	81,749	102.31%	83,623	-	83,623	Government/ Agency
FSF0706	31408BYR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	2/1/2036	3.112	0.000	3.330	0.000	119,992	120,020	102.46%	122,942	-	122,942	Government/ Agency
FSF0729	31410R5U9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2036	2.910	0.000	2.994	0.000	95,126	94,469	101.13%	96,202	-	96,202	Government/ Agency
FSF0731	31410MDY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2036	3.311	0.000	3.420	0.000	115,869	115,086	101.24%	117,301	-	117,301	Government/ Agency
FSF0732	31408ERU8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2036	2.947	0.000	3.096	0.000	26,382	26,191	101.16%	26,688	-	26,688	Government/ Agency
FSF0734	31409X3M9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	5/1/2036	2.997	0.000	3.368	0.000	33,689	33,716	103.74%	34,949	-	34,949	Government/ Agency
FSF0743	31412BWQ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2037	3.009	0.000	3.250	0.000	12,087	12,093	102.43%	12,380	-	12,380	Government/ Agency
FSF0744	31411WGA9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.590	0.000	3.644	0.000	40,502	40,165	99.54%	40,316	-	40,316	Government/ Agency
FSF0745	31412XMY7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2037	3.266	0.000	3.583	0.000	68,458	68,502	102.59%	70,229	-	70,229	Government/ Agency
FSF0752	31371NEU5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.265	0.000	3.307	0.000	36,985	36,628	99.62%	36,845	-	36,845	Government/ Agency
FSF0754	31411WVF4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2037	2.097	0.000	2.103	0.000	81	81	100.95%	81	-	81	Government/ Agency
FSF0755	31411X2J3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2037	3.420	0.000	3.603	0.000	200	200	101.14%	202	-	202	Government/ Agency
FSF0757	31413HJT6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2037	3.360	0.000	3.475	0.000	6,010	6,024	101.24%	6,084	-	6,084	Government/ Agency
FSF0760	31414LZ88	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2038	3.267	0.000	3.379	0.000	91	91	101.23%	92	-	92	Government/ Agency
FSF0761	31411FHZ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	3.234	0.000	3.331	0.000	1,897	1,901	101.21%	1,920	-	1,920	Government/ Agency
FSF0762	31412SGP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	3.423	0.000	3.597	0.000	4,571	4,582	101.14%	4,623	-	4,623	Government/ Agency
FSF0763	31413DD61	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2037	3.196	0.000	3.326	0.000	3,734	3,742	101.21%	3,779	-	3,779	Government/ Agency
FSF0765	31413UR76	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	3.130	0.000	3.238	0.000	3,267	3,275	101.19%	3,305	-	3,305	Government/ Agency
FSF0766	31413YTT8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	3.370	0.000	3.505	0.000	66,681	66,868	101.25%	67,514	-	67,514	Government/ Agency
FSF0767	31414AW65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2038	3.561	0.000	3.756	0.000	39,144	39,152	101.17%	39,601	-	39,601	Government/ Agency
FSF0771	31414SYM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2038	3.605	0.000	3.674	0.000	13,122	13,039	99.54%	13,062	-	13,062	Government/ Agency
FSF0786	31414CU97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2038	3.608	0.000	3.594	0.000	10,589	10,607	98.22%	10,400	-	10,400	Government/ Agency
FSF0796	31414AHL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2037	3.090	0.000	3.316	0.000	11,438	11,586	102.43%	11,716	-	11,716	Government/ Agency
FSF0798	31368HMU4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2036	2.753	0.000	3.101	0.000	81,944	83,275	103.51%	84,824	-	84,824	Government/ Agency
FSF0801	31416TDZ9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2039	4.263	0.000	4.226	0.000	32,557	32,597	97.80%	31,842	-	31,842	Government/ Agency
FSF0802	31416TED7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.065	0.000	4.029	0.000	176,957	177,178	97.98%	173,376	-	173,376	Government/ Agency

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FSF0803	31416TE21	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	3.933	0.000	3.914	0.000	467,325	468,362	98.06%	458,243	-	458,243	Government/ Agency
FSF0804	31412UY79	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	3.650	0.000	3.628	0.000	507,701	508,668	98.21%	498,600	-	498,600	Government/ Agency
FSF0808	31417YNE3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2040	4.216	0.000	4.281	0.000	203,786	206,078	99.38%	202,530	-	202,530	Government/ Agency
FSF0816	31416A4V9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	11/1/2038	3.622	0.000	3.679	0.000	20,220	20,426	99.54%	20,128	-	20,128	Government/ Agency
FSF0817	31418RBS9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2040	3.515	0.000	3.513	0.000	14,099	14,260	99.59%	14,040	-	14,040	Government/ Agency
FSF0830	31416J5H0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2039	4.005	0.000	4.000	0.000	84,364	85,013	97.99%	82,667	-	82,667	Government/ Agency
FSF0834	31418U3V4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2040	4.199	0.000	4.267	0.000	512,314	524,281	99.39%	509,178	-	509,178	Government/ Agency
FSF0835	31418XDN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	4.211	0.000	4.197	0.000	73,622	74,501	97.84%	72,030	-	72,030	Government/ Agency
FSF0836	31419ADT1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2040	4.209	0.000	4.151	0.000	67	68	95.73%	64	-	64	Government/ Agency
FSF0838	31419GRA4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	4.448	0.000	4.384	0.000	79,885	80,558	95.53%	76,313	-	76,313	Government/ Agency
FSF0839	31419E3V9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	4.486	0.000	4.423	0.000	695,866	701,927	95.68%	665,778	-	665,778	Government/ Agency
FSF0840	31419E3Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	4.430	0.000	4.366	0.000	543,422	548,160	95.55%	519,265	-	519,265	Government/ Agency
FSF0841	31416WJL7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2040	4.151	0.000	4.136	0.000	81,079	81,827	97.87%	79,354	-	79,354	Government/ Agency
FSF0842	3138A4RP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	4.368	0.001	4.307	0.001	1,113,146	1,110,363	95.61%	1,064,315	-	1,064,315	Government/ Agency
FSF0843	31412RHW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2040	4.277	0.000	4.267	0.000	96,102	96,982	97.79%	93,979	-	93,979	Government/ Agency
FSF0844	31417MTA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2039	4.069	0.000	4.057	0.000	60,805	61,341	97.97%	59,573	-	59,573	Government/ Agency
FSF0846	31416WSN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	9/1/2040	4.302	0.000	4.379	0.000	715,058	727,666	99.36%	710,490	-	710,490	Government/ Agency
FSF0847	3138A9AL8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2041	4.027	0.000	4.074	0.000	390,973	397,579	99.47%	388,918	-	388,918	Government/ Agency
FSF0848	31417YXL6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2041	4.393	0.000	4.461	0.000	586,309	595,736	99.34%	582,462	-	582,462	Government/ Agency
FSF0849	31416YDW5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2041	4.560	0.000	4.668	0.000	369,887	376,710	99.28%	367,234	-	367,234	Government/ Agency
FSF0853	3138ABG83	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2041	4.411	0.000	4.347	0.000	33,017	33,098	95.57%	31,553	-	31,553	Government/ Agency
FSF0856	3138AX4P3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.905	0.000	4.783	0.000	392,543	395,947	92.64%	363,666	-	363,666	Government/ Agency
FSF0857	3138E6EK8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.906	0.000	4.783	0.000	392,172	395,573	92.64%	363,323	-	363,323	Government/ Agency
FSF0858	3138E3AA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.793	0.000	4.670	0.000	71,862	72,500	92.81%	66,699	-	66,699	Government/ Agency
FSF0859	3138E57H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2042	4.789	0.000	4.669	0.000	260,476	262,751	92.82%	241,786	-	241,786	Government/ Agency
FSF0860	31418AF45	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	4.938	0.000	4.811	0.000	370,499	374,421	92.61%	343,111	-	343,111	Government/ Agency
FSF0862	3138EAMS3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	4/1/2042	5.053	0.000	4.879	0.000	50,124	50,653	90.10%	45,164	-	45,164	Government/ Agency
FSF0863	31418AFH6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	5/1/2042	4.920	0.000	4.751	0.000	150,390	151,854	90.39%	135,931	-	135,931	Government/ Agency
FSF0864	3138AT4S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	4.941	0.001	4.814	0.001	928,507	944,575	92.61%	859,904	-	859,904	Government/ Agency
FSF0865	3138LX5Q8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	4.951	0.000	4.780	0.000	341,502	346,421	90.35%	308,552	-	308,552	Government/ Agency
FSF0866	3138LQPC2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	5.028	0.000	4.851	0.000	225,159	228,376	90.17%	203,037	-	203,037	Government/ Agency
FSF0867	3138LUDV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	4.960	0.000	4.777	0.000	190,191	192,879	90.29%	171,730	-	171,730	Government/ Agency
FSF0868	3138M1K31	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	4.444	0.000	4.302	0.000	253,406	257,009	91.40%	231,622	-	231,622	Government/ Agency
FSF0869	3138LWEN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	5.035	0.000	4.850	0.000	180,351	182,950	90.14%	162,574	-	162,574	Government/ Agency
FSF0870	3138LWD73	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	4.914	0.000	4.736	0.000	153,814	156,016	90.40%	139,041	-	139,041	Government/ Agency
FSF0871	3138M53S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	5.027	0.000	4.853	0.000	258,181	261,884	90.19%	232,854	-	232,854	Government/ Agency
FSF0872	3138LW6E6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	5.180	0.000	4.987	0.000	293,032	297,157	89.69%	262,828	-	262,828	Government/ Agency
FSF0873	31418AHJ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	5.049	0.000	4.869	0.000	98,314	99,721	90.13%	88,608	-	88,608	Government/ Agency
FSF0877	3138MQVL3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	5.160	0.000	4.981	0.000	293,766	298,106	89.79%	263,784	-	263,784	Government/ Agency
FSF0878	31417DKR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	5.062	0.001	4.930	0.001	1,694,267	1,728,702	92.44%	1,566,110	-	1,566,110	Government/ Agency
FSF0880	3138MPP58	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	5.105	0.000	4.961	0.000	85,945	87,744	92.24%	79,279	-	79,279	Government/ Agency
FSF0881	31417CNL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2042	5.038	0.001	4.906	0.001	1,699,598	1,730,985	92.46%	1,571,370	-	1,571,370	Government/ Agency
FSF0884	3138LWDV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2042	5.057	0.000	4.920	0.000	19,724	20,198	92.39%	18,224	-	18,224	Government/ Agency
FSF0885	31417CCF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	5.032	0.000	4.899	0.000	19,219	19,674	92.44%	17,767	-	17,767	Government/ Agency
FSF0886	3138EKD51	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	4.999	0.000	4.868	0.000	32,123	32,897	92.52%	29,719	-	29,719	Government/ Agency
FSF0888	31417DK77	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	5.100	0.000	4.963	0.000	148,314	151,581	92.28%	136,864	-	136,864	Government/ Agency
FSF0921	31417VN66	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	4.180	0.001	4.168	0.001	1,169,418	1,200,110	97.85%	1,144,259	-	1,144,259	Government/ Agency
FSF0924	31412PR60	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2039	4.150	0.000	4.135	0.000	121,533	124,632	97.86%	118,934	-	118,934	Government/ Agency
FSF0925	31417MZL0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2039	4.307	0.000	4.271	0.000	114,074	117,085	97.77%	111,531	-	111,531	Government/ Agency
FSF0926	31419AG43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	4.241	0.000	4.225	0.000	502,171	516,104	97.81%	491,198	-	491,198	Government/ Agency
FSF0927	3138XQ5A5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	5/1/2044	5.321	0.001	5.212	0.001	1,276,190	1,314,805	94.53%	1,206,344	-	1,206,344	Government/ Agency
FSF0928	3138YBPY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	5.401	0.000	5.280	0.000	164,690	170,336	94.39%	155,453	-	155,453	Government/ Agency
FSF0929	3138YEVQ7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	5.320	0.000	5.206	0.000	457,153	472,989	94.53%	432,166	-	432,166	Government/ Agency
FSF0930	3138YEV87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	5.126	0.000	5.023	0.000	296,903	307,173	94.77%	281,364	-	281,364	Government/ Agency
FSF0931	3138YENY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2045	5.649	0.002	5.423	0.002	2,399,557	2,459,164	91.49%	2,195,278	-	2,195,278	Government/ Agency
FSF0932	3138YTQW7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2045	5.683	0.001	5.453	0.001	989,328	1,010,000	91.46%	904,827	-	904,827	Government/ Agency
FSF0936	3140EW5C5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	5.686	0.002	5.458	0.002	3,417,608	3,501,055	91.70%	3,134,008	-	3,134,008	Government/ Agency
FSF0937	3140E9JX5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	5.786	0.001	5.543	0.001	1,950,434	1,998,328	91.92%	1,792,930	-	1,792,930	Government/ Agency
FSF0939	3140F76S3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	6.003	0.002	5.678	0.002	2,919,884	2,979,745	88.04%	2,570,784	-	2,570,784	Government/ Agency
FSF0940	3140F8D46	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	5.998	0.001	5.673	0.001	1,134,226	1,157,494	88.05%	998,635	-	998,635	Government/ Agency
FSF0941	3140E7FG0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	6.114	0.003	5.755	0.003	4,395,553	4,488,174	87.78%	3,858,593	-	3,858,593	Government/ Agency
FSF0942	3138WJBM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	5.960	0.001	5.777	0.001	1,399,204	1,440,649	93.31%	1,305,643	-	1,305,643	Government/ Agency

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
August 31, 2026

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR ¹	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF0943	3140EW6Z3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	5.828	0.001	5.657	0.001	1,049,002	1,079,790	93.90%	985,046	-	985,046	Government/ Agency
FSF0944	3140E12T9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2045	5.743	0.002	5.582	0.002	2,881,864	2,943,250	93.99%	2,708,667	-	2,708,667	Government/ Agency
FSF0945	3138WG6G5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	5.879	0.001	5.634	0.001	941,993	949,621	91.10%	858,167	-	858,167	Government/ Agency
FSF0946	3138WJQ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	5.967	0.003	5.761	0.003	4,010,005	4,125,309	93.25%	3,739,359	-	3,739,359	Government/ Agency
FSF0947	3140FNJL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	6.090	0.002	5.809	0.002	2,699,697	2,730,962	90.47%	2,442,495	-	2,442,495	Government/ Agency
FSF0948	3140FMLM6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2046	6.189	0.001	5.902	0.001	1,603,036	1,622,564	90.75%	1,454,823	-	1,454,823	Government/ Agency
FSF0949	3140FRAX3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	6.189	0.001	5.907	0.001	1,246,890	1,261,999	90.75%	1,131,605	-	1,131,605	Government/ Agency
FSF0950	3138ERU57	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	6.056	0.000	5.786	0.000	556,866	563,660	90.60%	504,510	-	504,510	Government/ Agency
FSF0951	3140FP4G1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	6.201	0.001	5.910	0.001	854,278	864,860	90.60%	773,958	-	773,958	Government/ Agency
FSF0952	3140E4WF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2045	5.775	0.000	5.524	0.000	520,635	524,910	91.30%	475,337	-	475,337	Government/ Agency
FSF0953	3138WE4D8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	5.761	0.000	5.532	0.000	324,056	326,604	91.37%	296,103	-	296,103	Government/ Agency
FSF0954	3140GSTL0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2047	6.193	0.001	5.898	0.001	1,047,881	1,068,263	90.35%	946,739	-	946,739	Government/ Agency
FSF0955	3138WKRE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	6.127	0.000	5.841	0.000	516,554	525,720	90.47%	467,341	-	467,341	Government/ Agency
FSF0956	3138WKRK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	6.187	0.000	5.896	0.000	522,877	532,139	90.47%	473,062	-	473,062	Government/ Agency
FSF0957	3140FQWY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	6.046	0.001	5.759	0.001	1,390,455	1,415,409	90.47%	1,257,986	-	1,257,986	Government/ Agency
FSF0958	3140FTRN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2047	6.298	0.001	5.939	0.001	1,128,107	1,150,720	90.50%	1,020,984	-	1,020,984	Government/ Agency
FSF0959	3140FQY27	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	6.151	0.000	5.875	0.000	605,386	616,915	90.47%	547,710	-	547,710	Government/ Agency
FSF0960	3140FUKP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2047	6.284	0.000	5.978	0.000	487,918	497,323	90.47%	441,434	-	441,434	Government/ Agency
FSF0961	3138WJBN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	6.012	0.002	5.809	0.002	2,353,687	2,430,489	93.31%	2,196,302	-	2,196,302	Government/ Agency
FSF0962	3140J6GL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2047	5.985	0.001	5.778	0.001	1,989,093	2,055,254	93.19%	1,853,601	-	1,853,601	Government/ Agency
FSF0963	31418CCJ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	6.075	0.001	5.799	0.001	914,597	929,937	90.60%	828,607	-	828,607	Government/ Agency
FSF0964	3140F4A22	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2046	6.033	0.000	5.755	0.000	648,701	659,590	90.60%	587,710	-	587,710	Government/ Agency
FSF0965	31418CBR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	6.062	0.000	5.788	0.000	658,528	669,577	90.79%	597,861	-	597,861	Government/ Agency
FSF0966	3140FHSV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2046	6.046	0.001	5.765	0.001	877,055	891,785	90.75%	795,964	-	795,964	Government/ Agency
FSF0968	3138WJZ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	6.136	0.001	5.856	0.001	1,245,379	1,266,206	90.47%	1,126,732	-	1,126,732	Government/ Agency
FSF0969	3138WKRK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2047	6.063	0.002	5.850	0.002	2,303,121	2,354,260	93.19%	2,146,239	-	2,146,239	Government/ Agency
FSF0970	31418CS47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2048	6.310	0.002	5.977	0.002	2,763,930	2,779,483	90.29%	2,495,427	-	2,495,427	Government/ Agency
FSF0971	3140FFMG3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2046	5.700	0.001	5.620	0.001	978,960	1,002,308	95.97%	939,525	-	939,525	Government/ Agency
FSF0972	3140GR3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2048	5.892	0.000	5.825	0.000	155,223	159,071	95.63%	148,437	-	148,437	Government/ Agency
FSF0973	3140Q7HV2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2047	5.854	0.001	5.779	0.001	1,501,391	1,537,894	95.63%	1,435,750	-	1,435,750	Government/ Agency
FSF0974	3140HFGR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	5.778	0.000	5.739	0.000	307,275	314,911	95.41%	293,169	-	293,169	Government/ Agency
FSF0975	3140HFG29	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	5.919	0.001	5.849	0.001	1,132,539	1,162,359	95.41%	1,080,547	-	1,080,547	Government/ Agency
FSF0976	3140H7LL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	5.840	0.002	5.798	0.002	2,363,880	2,422,440	95.50%	2,257,576	-	2,257,576	Government/ Agency
FSF0977	31418CXP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2048	5.908	0.000	5.844	0.000	26,977	27,647	95.41%	25,738	-	25,738	Government/ Agency
FSF0978	31418CS62	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2048	5.858	0.000	5.784	0.000	87,690	89,841	95.50%	83,746	-	83,746	Government/ Agency
FSF0979	31418CXN9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2048	6.212	0.001	5.982	0.001	1,664,686	1,664,600	92.84%	1,545,570	-	1,545,570	Government/ Agency
FSF0980	3140JLP99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2048	6.074	0.001	6.001	0.001	850,664	871,792	95.22%	810,017	-	810,017	Government/ Agency
FSF0981	31418CZJ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2048	5.904	0.001	5.849	0.001	1,279,839	1,311,385	95.41%	1,221,084	-	1,221,084	Government/ Agency
FSF0982	3140JSZQ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2049	6.605	0.000	6.209	0.000	479,442	487,973	89.97%	431,368	-	431,368	Government/ Agency
FSF0983	3140JXKA5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2049	6.896	0.000	6.381	0.000	36,806	37,192	86.81%	31,952	-	31,952	Government/ Agency
FSF0985	3139KHGV2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2050	6.806	0.003	6.384	0.003	3,357,493	3,515,320	89.79%	3,014,541	-	3,014,541	Government/ Agency
FSF0986	3133A4PK6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	5/1/2050	7.167	0.008	6.528	0.007	9,819,837	10,099,200	82.85%	8,135,474	-	8,135,474	Government/ Agency
FSF0987	3140X6R52	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2050	7.000	0.007	6.474	0.006	8,155,816	8,466,225	86.84%	7,082,356	-	7,082,356	Government/ Agency
FSF0993	3140QEB50	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	7/1/2050	7.225	0.009	6.569	0.008	10,982,382	11,361,092	82.82%	9,095,180	-	9,095,180	Government/ Agency
FSF0995	3133KGK23	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2049	6.729	0.003	6.373	0.003	4,219,743	4,420,481	89.91%	3,793,990	-	3,793,990	Government/ Agency
FSF0996	3133A9ZV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	9/1/2050	7.146	0.004	6.495	0.004	5,432,565	5,650,510	82.78%	4,497,340	-	4,497,340	Government/ Agency
FSF0997	3133A8LC9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2050	7.081	0.006	6.440	0.005	7,587,883	7,868,018	82.78%	6,281,617	-	6,281,617	Government/ Agency
FSF0998	3140X8KN6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	11/1/2050	7.310	0.008	6.636	0.007	9,470,303	9,825,516	82.78%	7,839,975	-	7,839,975	Government/ Agency
FSF1002	3133AB2K5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	11/1/2050	7.191	0.008	6.537	0.007	9,981,509	10,360,186	82.66%	8,250,700	-	8,250,700	Government/ Agency
FSF1004	3140XAEY4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2051	6.847	0.007	6.314	0.006	8,704,142	9,094,103	86.13%	7,496,495	-	7,496,495	Government/ Agency
FSF1005	3140QGE94	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2050	7.251	0.003	6.650	0.003	3,681,994	3,840,981	86.19%	3,173,440	-	3,173,440	Government/ Agency
FSF1006	3140KEHY7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2050	7.156	0.003	6.587	0.003	4,009,636	4,161,625	86.25%	3,458,335	-	3,458,335	Government/ Agency
FSF1009	3140XAYT3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2050	6.800	0.003	6.377	0.003	3,724,399	3,904,564	89.69%	3,340,477	-	3,340,477	Government/ Agency
FSF1011	3140XCZ92	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	9/1/2051	7.603	0.019	6.898	0.017	22,882,620	23,611,567	82.41%	18,857,530	-	18,857,530	Government/ Agency
FSF1013	3140XDNF9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2051	7.311	0.010	6.746	0.009	11,975,037	12,459,097	86.50%	10,358,479	-	10,358,479	Government/ Agency
FSF1014	3140XDWE2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2051	7.328	0.006	6.742	0.006	7,307,779	7,573,564	86.44%	6,316,706	-	6,316,706	Government/ Agency
FSF1016	3140QL3A2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2051	7.051	0.003	6.570	0.003	3,527,788	3,702,808	89.63%	3,161,929	-	3,161,929	Government/ Agency
FSF1017	3140XD3U8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2051	7.435	0.014	6.840	0.013	16,137,747	16,688,145	85.72%	13,833,172	-	13,833,172	Government/ Agency
FSF1018	3140MBCU4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	1/1/2052	7.662	0.008	6.961	0.008	9,906,915	9,951,408	83.19%	8,241,671	-	8,241,671	Government/ Agency
FSF1019	3140XFJA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	1/1/2052	7.655	0.031	6.965	0.028	36,062,811	36,172,680	83.19%	30,001,046	-	30,001,046	Government/ Agency
FSF1020	3140XF4J7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	3/1/2052	7.452	0.016	6.866	0.014	17,998,099	18,076,199	86.63%	15,590,961	-	15,590,961	Government/ Agency
FSF1026	3140XHL54	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2052	6.619	0.022	6.411	0.021	26,738,893	26,444,340	92.06%	24,616,694	-	24,616,694	Government/ Agency

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
August 31, 2026

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR ¹	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF1027	3140MWHJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2052	6.168	0.007	6.232	0.007	9,338,352	9,373,764	95.16%	8,886,305	-	8,886,305	Government/ Agency
FSF1028	3140MUW63	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2052	6.161	0.006	6.245	0.006	7,684,836	7,713,997	95.16%	7,312,831	-	7,312,831	Government/ Agency
FSF1030	3140MSU86	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2052	5.364	0.014	5.882	0.015	20,070,729	20,391,418	97.56%	19,580,325	-	19,580,325	Government/ Agency
FSF1031	3140XHVJ3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2052	6.134	0.012	6.207	0.013	15,877,580	15,948,463	95.35%	15,138,755	-	15,138,755	Government/ Agency
FSF1032	3140MRA53	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2052	6.657	0.009	6.436	0.009	10,733,924	10,601,185	92.02%	9,877,638	-	9,877,638	Government/ Agency
FSF1033	3140MXZY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2052	5.342	0.011	5.846	0.012	15,195,737	15,491,488	97.56%	14,824,447	-	14,824,447	Government/ Agency
FSF1034	3132DNQY2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	10/1/2052	5.151	0.010	5.667	0.010	14,080,212	14,110,323	98.12%	13,815,381	-	13,815,381	Government/ Agency
FSF1035	3140XJBV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2052	6.157	0.014	6.109	0.014	18,150,822	17,690,869	95.35%	17,306,217	-	17,306,217	Government/ Agency
FSF1036	3132DN3T8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	10/1/2052	5.145	0.009	5.724	0.010	13,371,291	13,259,723	97.49%	13,036,223	-	13,036,223	Government/ Agency
FSF1038	3133BKBN9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2052	5.984	0.009	6.106	0.010	12,217,055	12,019,737	95.25%	11,637,110	-	11,637,110	Government/ Agency
FSF1039	3132DQCE4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2053	5.156	0.010	5.633	0.011	14,314,643	14,249,813	97.42%	13,945,199	-	13,945,199	Government/ Agency
FSF1040	3132DQFS0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2053	5.119	0.012	5.664	0.014	18,562,047	18,480,471	97.30%	18,060,940	-	18,060,940	Government/ Agency
FSF1041	3132DQFW1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2053	4.306	0.009	5.255	0.011	16,023,537	16,076,853	99.54%	15,949,702	-	15,949,702	Government/ Agency
FSF1042	3140XMAX4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2053	3.106	0.005	4.729	0.007	10,677,974	10,730,522	101.52%	10,839,942	-	10,839,942	Government/ Agency
FSF1043	3132DQXZ4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2053	4.193	0.007	5.232	0.009	12,530,335	12,427,025	99.98%	12,528,357	-	12,528,357	Government/ Agency
FSF1044	3140QSU23	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2053	3.303	0.003	4.769	0.004	6,369,998	6,369,998	101.62%	6,472,990	-	6,472,990	Government/ Agency
FSF1045	3140QTH28	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2053	2.251	0.003	4.138	0.006	10,497,717	10,434,726	103.56%	10,871,332	-	10,871,332	Government/ Agency
FSF1046	3142GQW65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2054	3.293	0.005	4.777	0.007	10,078,018	10,189,821	101.55%	10,234,665	-	10,234,665	Government/ Agency
FSF1047	3142GQRA2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2053	3.105	0.003	4.776	0.004	6,538,290	6,621,523	101.93%	6,664,436	-	6,664,436	Government/ Agency
FSF1048	3140XNSN0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2054	4.101	0.008	5.191	0.010	15,061,361	15,044,183	99.98%	15,058,982	-	15,058,982	Government/ Agency
FSF1049	3140QTZS7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2054	4.183	0.010	5.226	0.013	18,258,634	18,206,436	99.55%	18,175,869	-	18,175,869	Government/ Agency
FSF1050	3142GRLL2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2054	3.199	0.005	4.779	0.008	12,024,810	12,134,146	101.87%	12,249,294	-	12,249,294	Government/ Agency
FSF1051	3142GRP20	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2054	4.041	0.009	5.079	0.011	16,119,918	16,052,834	99.52%	16,041,810	-	16,041,810	Government/ Agency
FSF1052	3132DSYJ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2054	3.085	0.008	4.730	0.012	18,272,132	18,248,355	102.31%	18,694,611	-	18,694,611	Government/ Agency
FSF1053	3140ABBW4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2054	3.105	0.004	4.633	0.006	9,197,569	9,183,600	102.09%	9,389,536	-	9,389,536	Government/ Agency
FSF1054	3142GRBK5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	2/1/2054	3.281	0.008	4.754	0.011	16,799,448	16,884,334	101.87%	17,113,067	-	17,113,067	Government/ Agency
FSF1055	3140XPXX2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2054	4.085	0.012	5.361	0.016	21,576,063	21,444,141	100.14%	21,606,369	-	21,606,369	Government/ Agency
FSF1056	3142GS6E3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	12/1/2054	2.228	0.004	4.083	0.007	11,757,742	12,089,554	103.43%	12,160,586	-	12,160,586	Government/ Agency
FSF1057	3142GTBK1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2054	4.190	0.007	5.272	0.009	12,765,779	12,750,793	100.27%	12,799,667	-	12,799,667	Government/ Agency
FSF1058	3140QVP65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2054	3.378	0.005	4.747	0.007	10,904,531	10,995,254	101.24%	11,039,266	-	11,039,266	Government/ Agency
FSF1059	3140QVWT7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2054	4.340	0.014	5.266	0.017	24,073,232	24,130,125	100.61%	24,219,889	-	24,219,889	Government/ Agency
FSF1060	3132DUWS2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2054	4.433	0.012	5.323	0.015	20,777,526	20,866,493	100.73%	20,930,077	-	20,930,077	Government/ Agency
FSF1061	3132DVG25	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2055	4.386	0.012	5.391	0.015	20,109,177	20,141,850	100.55%	20,219,115	-	20,219,115	Government/ Agency
FSF1062	3140QVXB5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2054	4.192	0.009	5.139	0.011	16,386,956	16,399,118	99.33%	16,276,830	-	16,276,830	Government/ Agency
FSF1063	3140W1M67	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2055	5.372	0.010	5.684	0.010	13,622,283	13,521,052	98.09%	13,361,807	-	13,361,807	Government/ Agency
FSF1064	3140XNG24	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2052	6.202	0.013	6.243	0.013	16,165,291	15,852,689	94.78%	15,322,148	-	15,322,148	Government/ Agency
FSF1065	3132DQRF5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2053	4.194	0.006	5.225	0.007	10,157,640	10,322,897	99.87%	10,144,781	-	10,144,781	Government/ Agency
FSF1066	3140W6J37	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2056	4.579	0.012	5.656	0.015	19,782,190	19,834,545	99.80%	19,741,975	-	19,741,975	Government/ Agency
FSF1067	3140Y87J9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2056	3.449	0.007	5.081	0.010	14,780,866	15,140,454	101.78%	15,044,099	-	15,044,099	Government/ Agency
FSF1068	31418FGW1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2055	6.130	0.007	6.163	0.007	9,159,237	8,700,093	94.22%	8,629,992	-	8,629,992	Government/ Agency
GSF0087	36206JAS3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	9/15/2027	0.345	0.000	0.345	0.000	536	536	100.60%	539	-	539	Government/ Agency
GSF0088	36208HST4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/15/2027	0.381	0.000	0.380	0.000	5,865	5,859	100.68%	5,905	-	5,905	Government/ Agency
GSF0094	36207NEN0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	0.159	0.000	0.158	0.000	655	653	100.19%	656	-	656	Government/ Agency
GSF0096	36208UYA9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/15/2027	0.451	0.000	0.451	0.000	1,917	1,916	100.82%	1,932	-	1,932	Government/ Agency
GSF0102	36207MRY4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	2/15/2028	0.381	0.000	0.380	0.000	538	538	100.68%	541	-	541	Government/ Agency
GSF0104	36225ART9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	0.159	0.000	0.158	0.000	35	36	100.10%	35	-	35	Government/ Agency
GSF0112	36209HMN2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	0.616	0.000	0.618	0.000	11,015	11,017	101.01%	11,126	-	11,126	Government/ Agency
GSF0126	36209AR77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	0.484	0.000	0.485	0.000	572	572	100.77%	576	-	576	Government/ Agency
GSF0150	36208VS22	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	4/15/2028	0.584	0.000	0.586	0.000	4,088	4,087	100.95%	4,127	-	4,127	Government/ Agency
GSF0163	36207MT48	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	0.584	0.000	0.586	0.000	1,182	1,182	100.95%	1,193	-	1,193	Government/ Agency
GSF0170	36208VSH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	0.584	0.000	0.586	0.000	4,634	4,634	100.95%	4,678	-	4,678	Government/ Agency
GSF0178	36209NFE7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	0.197	0.000	0.196	0.000	1,008	1,007	100.13%	1,009	-	1,009	Government/ Agency
GSF0179	36208PT81	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	0.418	0.000	0.419	0.000	6,444	6,441	100.44%	6,473	-	6,473	Government/ Agency
GSF0192	36209HJ55	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/15/2028	0.773	0.000	0.804	0.000	13,176	13,176	103.12%	13,588	-	13,588	Government/ Agency
GSF0197	36202C4Q3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/20/2028	0.701	0.000	0.719	0.000	168	168	103.07%	174	-	174	Government/ Agency
GSF0203	36208CF99	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	0.685	0.000	0.695	0.000	2,806	2,808	100.79%	2,829	-	2,829	Government/ Agency
GSF0220	36209RLJ0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	1.213	0.000	1.221	0.000	4,394	4,394	101.92%	4,479	-	4,479	Government/ Agency
GSF0228	36208EXT5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	0.309	0.000	0.308	0.000	3,181	3,185	100.61%	3,201	-	3,201	Government/ Agency
GSF0233	36212AXC4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	0.549	0.000	0.549	0.000	7,684	7,701	100.89%	7,753	-	7,753	Government/ Agency
GSF0238	36225A7H7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/15/2028	0.685	0.000	0.690	0.000	2,261	2,261	100.71%	2,277	-	2,277	Government/ Agency
GSF0239	36208YLVW7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/15/2028	0.685	0.000	0.688	0.000	7,585	7,580	100.79%	7,645	-	7,645	Government/ Agency
GSF0240	36208DB46	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/15/2027	0.198	0.000	0.197	0.000	164	163	100.13%	164	-	164	Government/ Agency

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
August 31, 2026

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR ¹	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
GSF0241	36207BBG4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2029	1.045	0.000	1.048	0.000	42,663	42,667	101.21%	43,181	-	43,181	Government/ Agency
GSF0242	36225BHF8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/15/2030	0.985	0.000	0.998	0.000	13,006	13,005	101.08%	13,147	-	13,147	Government/ Agency
GSF0246	36225BKT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/15/2030	1.348	0.000	1.359	0.000	1,982	1,992	102.49%	2,032	-	2,032	Government/ Agency
GSF0247	36225BKC1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2030	1.089	0.000	1.099	0.000	4,301	4,314	102.00%	4,388	-	4,388	Government/ Agency
GSF0261	36211FQZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	11/15/2030	1.432	0.000	1.436	0.000	1,364	1,377	102.20%	1,394	-	1,394	Government/ Agency
GSF0271	36200KKH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2033	2.079	0.000	2.102	0.000	24,414	24,424	101.44%	24,766	-	24,766	Government/ Agency
GSF0272	36212M7L7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/15/2032	1.586	0.000	1.598	0.000	14,606	14,655	101.83%	14,874	-	14,874	Government/ Agency
GSF0274	36202SWK0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/15/2033	2.285	0.000	2.295	0.000	243,866	244,044	101.43%	247,350	-	247,350	Government/ Agency
GSF0275	36200MNX3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	1.845	0.000	1.851	0.000	10,490	10,519	102.07%	10,707	-	10,707	Government/ Agency
GSF0276	36200MNC3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	2.304	0.000	2.294	0.000	10,141	10,169	102.51%	10,395	-	10,395	Government/ Agency
GSF0277	36200MHU0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/15/2033	2.171	0.000	2.189	0.000	5,670	5,691	102.40%	5,806	-	5,806	Government/ Agency
GSF0279	36201F6T9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/15/2032	2.055	0.000	2.066	0.000	34,681	34,788	102.29%	35,475	-	35,475	Government/ Agency
GSF0284	36295LKA8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/15/2037	3.196	0.000	3.370	0.000	24,038	23,975	102.28%	24,586	-	24,586	Government/ Agency
GSF0285	36294RB73	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/15/2037	2.890	0.000	3.166	0.000	202,706	202,154	102.16%	207,086	-	207,086	Government/ Agency
GSF0286	36295FKM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/15/2037	2.815	0.000	2.933	0.000	70,199	69,966	101.60%	71,319	-	71,319	Government/ Agency
GSF0287	36241KLQ9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2037	2.871	0.000	3.079	0.000	100,689	100,375	101.63%	102,328	-	102,328	Government/ Agency
GSF0289	36294SKJ5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/15/2037	3.050	0.000	3.259	0.000	24,307	24,229	101.51%	24,674	-	24,674	Government/ Agency
GSF0290	3620AECZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/15/2040	4.124	0.000	4.001	0.000	188,921	189,875	95.29%	180,030	-	180,030	Government/ Agency
GSF0291	3620C0YW2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	4.252	0.000	4.123	0.000	321,186	322,905	95.16%	305,654	-	305,654	Government/ Agency
GSF0292	3620C0YX0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	4.230	0.000	4.125	0.000	133,800	134,496	95.19%	127,358	-	127,358	Government/ Agency
GSF0293	3620A7ZP3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/15/2040	4.275	0.000	4.302	0.000	353,652	357,247	97.50%	344,814	-	344,814	Government/ Agency
FSB0017	31383R6Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2029	0.927	0.000	0.944	0.000	22,359	22,359	101.30%	22,648	-	22,648	Government/ Agency
FSB0033	31371JL36	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/1/2030	1.240	0.000	1.334	0.000	40	40	103.02%	41	-	41	Government/ Agency
FSB0042	31383WPF2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	8/1/2030	1.501	0.000	1.459	0.000	19,282	19,338	103.67%	19,989	-	19,989	Government/ Agency
FSB0072	31389MUN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2032	2.233	0.000	2.280	0.000	81,211	81,192	99.83%	81,076	-	81,076	Government/ Agency
GCL0170	3617U7V89	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.35%	10/01/66	7.805	0.038	7.739	0.037	42,311,604	42,875,503	85.88%	35,631,945	4,988,396	40,620,341	Government/ Agency
GCL0187	3618G92C2	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	5.92%	2/15/2066	8.006	0.017	7.905	0.017	15,384,855	14,811,178	103.17%	16,047,448	5,515,145	21,562,593	Government/ Agency
GCL0188	3618G92E8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	5.92%	3/15/2066	6.515	0.005	6.475	0.005	5,048,738	4,857,211	104.03%	5,263,150	278,262	5,541,412	Government/ Agency
GCL0191	3618G92G3	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	6.10%	7/15/2065	6.586	0.001	6.544	0.001	1,540,990	1,633,747	104.82%	1,645,610	630,010	2,275,620	Government/ Agency
GCL0193	3618F82D3	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	5.88%	2/15/2066	6.988	0.018	6.939	0.018	18,633,675	19,446,395	103.01%	19,210,830	518,625	19,729,455	Government/ Agency
GCL0194	3618JUCS6	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	5.05%	12/15/2066	7.603	0.020	7.535	0.020	20,193,200	20,802,982	98.51%	19,876,252	1,062,800	20,939,052	Government/ Agency
GCL0195	3617FR7H9	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	5.05%	4/15/2067	7.810	0.060	7.731	0.060	58,711,956	60,057,558	97.73%	57,337,548	1,888,044	59,225,592	Government/ Agency
GCL0196	3618F82S0	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	6.10%	4/15/2067	7.567	0.006	7.493	0.006	5,432,425	6,335,562	103.20%	6,119,372	16,031,975	22,151,347	Government/ Agency
GCL0197	3618LFYQ6	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	5.99%	12/15/2057	7.732	0.045	7.641	0.044	42,167,271	44,962,896	102.47%	45,438,004	90,069,029	135,507,033	Government/ Agency
GCL0198	3618KRFV1	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.50%	3/15/2068	8.322	0.051	8.216	0.050	50,320,507	42,905,968	91.83%	40,102,515	74,679,393	114,781,908	Government/ Agency
GCL0199	3618JS5X8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	5.45%	3/15/2068	1.957	0.004	1.956	0.004	13,354,318	13,218,344	100.49%	13,438,080	3,645,682	17,083,742	Government/ Agency
GCL0200	3618KSLJ9	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	5.33%	8/15/2067	7.856	0.003	7.773	0.003	2,851,297	2,998,334	99.82%	2,842,324	2,258,703	5,101,027	Government/ Agency
GMF0219	217745AB4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.25%	4/20/2037	0.134	0.000	0.133	0.000	13,235,000	13,232,086	100.08%	13,246,025	-	13,246,025	Government/ Agency
GMF0223	36184QBX1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.45%	6/15/2055	0.121	0.000	0.120	0.000	2,326,100	2,255,522	100.02%	2,326,530	-	2,326,530	Government/ Agency
GMF0237	36193CAA2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.10%	5/15/2051	0.121	0.000	0.120	0.000	3,486,128	3,705,497	99.96%	3,484,790	-	3,484,790	Government/ Agency
GMF0244	36180CVN6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.92%	8/15/2039	0.121	0.001	0.120	0.001	33,139,482	34,163,888	99.87%	33,095,605	-	33,095,605	Government/ Agency
GMF0251	36193DFR8	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.62%	12/15/2057	1.293	0.005	1.292	0.005	26,543,559	26,925,631	98.45%	26,132,532	-	26,132,532	Government/ Agency
GMF0252	36186PSX3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.60%	6/15/2057	0.832	0.001	0.830	0.001	12,659,757	13,023,258	99.77%	12,630,057	-	12,630,057	Government/ Agency
GMF0261	36189YXT4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.53%	4/15/2042	0.823	0.001	0.821	0.001	13,428,996	13,689,414	99.91%	13,416,709	-	13,416,709	Government/ Agency
GMF0273	36197CYB0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.38%	1/15/2060	3.096	0.022	3.088	0.022	55,540,129	55,544,485	96.38%	53,528,799	-	53,528,799	Government/ Agency
GMF0274	36196BLS0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.65%	10/15/2058	2.032	0.003	2.031	0.003	9,587,441	9,706,967	97.59%	9,356,624	-	9,356,624	Government/ Agency
GMF0276	3617MRWR9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.03%	1/15/2056	3.344	0.012	3.335	0.011	27,711,949	29,180,491	93.95%	26,036,540	-	26,036,540	Government/ Agency
GMF0279	3617G0RF9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.74%	8/15/2059	2.740	0.005	2.733	0.005	14,627,878	14,863,615	97.94%	14,326,470	-	14,326,470	Government/ Agency
GMF0280	3617G0QU7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.34%	9/15/2059	2.818	0.006	2.811	0.006	15,737,219	15,987,928	95.48%	15,026,495	-	15,026,495	Government/ Agency
GMF0282	3617ATJJK0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.39%	2/15/2059	2.320	0.004	2.317	0.004	13,272,725	13,487,168	96.52%	12,811,192	-	12,811,192	Government/ Agency
GMF0284	3617MRW26	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.32%	9/15/2060	3.669	0.011	3.659	0.011	25,214,884	26,353,308	90.30%	22,770,225	-	22,770,225	Government/ Agency
GMF0289	3617QRC87	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.74%	4/15/2057	3.888	0.010	3.877	0.010	22,156,940	23,735,327	92.12%	20,410,729	-	20,410,729	Government/ Agency
GMF0291	3617QCSM6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.78%	8/15/2058	3.898	0.005	3.887	0.005	9,813,543	10,527,254	92.26%	9,053,779	-	9,053,779	Government/ Agency
GMF0292	3617HVVX3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.30%	9/15/2060	3.632	0.003	3.622	0.003	6,344,876	6,478,186	94.53%	5,997,735	-	5,997,735	Government/ Agency
GMF0293	3617GCD87	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.27%	4/15/2046	3.848	0.010	3.838	0.010	21,557,021	22,407,778	91.21%	19,661,900	-	19,661,900	Government/ Agency
GMF0294	3617URRH0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.17%	8/15/2059	4.138	0.016	4.127	0.016	32,278,854	35,176,063	92.20%	29,760,877	-	29,760,877	Government/ Agency
GMF0295	3617JMZP7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.75%	11/15/2060	3.742	0.005	3.731	0.005	10,633,791	10,918,386	95.30%	10,134,045	-	10,134,045	Government/ Agency
GMF0296	3617AU3D0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.53%	1/15/2061	3.837	0.003	3.826	0.003	6,746,884	6,925,886	98.16%	6,622,471	-	6,622,471	Government/ Agency
GMF0297	3617AU3F5	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.53%	1/15/2061	3.837	0.004	3.826	0.004	7,388,388	7,584,363	98.16%	7,252,146	-	7,252,146	Government/ Agency
GMF0298	3617W6V97	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.08%	11/15/2056	4.602	0.025	4.587	0.025	48,047,189	49,572,444	87.72%	42,145,457	-	42,145,457	Government/ Agency
GMF0299	3617W9QW6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.94%	11/15/2059	4.467	0.024	4.454	0.024	43,928,000	48,097,337	90.39%	39,705,729	-	39,705,729	Government/ Agency
GMF0300	3617XJD31	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.36%	5/15/2061	4.999	0.030	4.981	0.030	48,711,747	53,349,857	92.79%	45,198,655	-	45,198,655	Government/ Agency

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
August 31, 2026

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFFECTIVE EFF DUR ¹	CONTRIB DURATION	SPREAD SPRD DUR	CONTRIB CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
GMF0302	36197JZS7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.37%	2/15/2034	1.992	0.005	1.989	0.005	17,633,801	18,394,835	98.76%	17,415,724	-	17,415,724	Government/ Agency
GMF0303	3617JMZM4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.60%	4/15/2061	4.067	0.016	4.056	0.016	32,056,002	32,946,833	94.09%	30,162,518	-	30,162,518	Government/ Agency
GMF0304	3617H4UZZ	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.78%	8/15/2060	3.555	0.017	3.545	0.017	37,212,920	37,444,835	95.17%	35,416,950	-	35,416,950	Government/ Agency
GMF0306	3617H3KC6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.35%	12/15/2060	3.779	0.001	3.769	0.001	2,170,424	2,205,082	98.17%	2,130,764	-	2,130,764	Government/ Agency
GMF0307	3617JMZW2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.41%	9/15/2061	4.393	0.021	4.380	0.021	39,293,263	40,603,810	92.59%	36,380,375	-	36,380,375	Government/ Agency
GMF0308	3618AGQ36	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.00%	11/15/2057	5.130	0.015	5.110	0.015	23,262,415	24,080,923	95.03%	22,106,575	-	22,106,575	Government/ Agency
GMF0309	3617JMZU6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.43%	11/15/2061	4.518	0.028	4.504	0.028	49,972,390	51,319,704	92.46%	46,206,471	-	46,206,471	Government/ Agency
GMF0310	3617NM4P6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.67%	3/15/2062	4.819	0.019	4.803	0.019	33,233,371	33,903,145	89.35%	29,694,682	-	29,694,682	Government/ Agency
GMF0311	3617VBM55	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.65%	10/15/2062	5.253	0.004	5.232	0.004	5,970,205	6,097,056	87.93%	5,249,786	-	5,249,786	Government/ Agency
GMF0312	3617VBMZ9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.58%	5/15/2063	5.734	0.018	5.708	0.018	27,192,757	27,952,828	85.31%	23,197,516	-	23,197,516	Government/ Agency
GMF0313	3617QLXN8	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.45%	4/15/2062	5.326	0.008	5.305	0.008	13,805,911	13,998,387	86.98%	12,008,050	-	12,008,050	Government/ Agency
GMF0315	3617V3VM6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.98%	6/15/2063	5.694	0.009	5.669	0.009	14,117,212	14,560,552	87.41%	12,339,855	-	12,339,855	Government/ Agency
GMF0317	3617W6VR7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.75%	4/15/2063	5.540	0.003	5.517	0.003	4,842,923	5,017,110	86.40%	4,184,358	-	4,184,358	Government/ Agency
GMF0335	3617V84Z6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.05%	12/15/2063	0.603	0.008	0.599	0.008	101,229,206	102,171,620	98.29%	99,499,806	-	99,499,806	Government/ Agency
GMF0342	3617F2DM6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.25%	5/15/2065	7.071	0.037	7.025	0.036	48,514,333	49,897,662	81.40%	39,489,794	-	39,489,794	Government/ Agency
GMF0346	3618MUEK7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.92%	4/15/2061	7.077	0.030	7.027	0.029	32,054,360	32,867,809	98.71%	31,641,339	-	31,641,339	Government/ Agency
GMF0348	3618KYF38	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.30%	7/15/2061	7.206	0.008	7.152	0.008	7,943,216	8,101,536	100.42%	7,976,927	-	7,976,927	Government/ Agency
CON0129	55299BHF9	FHA MF CON/ PERM PC	MF CONSTRUCTION RISK-SHARE PC	6.02%	03/01/68	8.997	0.007	8.815	0.007	5,625,000	5,682,109	98.87%	5,274,266	25,375,000	30,649,266	Government/ Agency
PMB0159	81299B9R8	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.40%	06/01/38	3.379	0.001	3.370	0.001	1,661,929	1,663,931	94.17%	1,565,025	-	1,565,025	Government/ Agency
PMB0166	81299H927	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.87%	06/01/44	0.083	0.000	0.082	0.000	1,434,659	1,434,051	100.13%	1,436,579	-	1,436,579	Government/ Agency
PMB0176	999768880	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.60%	01/01/50	0.083	0.000	0.082	0.000	2,975,494	2,987,945	100.13%	2,979,362	-	2,979,362	Government/ Agency
PMB0178	45202T9V1	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.80%	01/01/53	1.310	0.000	1.309	0.000	1,824,930	1,831,343	100.33%	1,830,883	-	1,830,883	Government/ Agency
PMB0181	57586NHK0	FHA MF PC	MF PERMANENT RISK-SHARE PC	4.00%	06/01/53	0.721	0.005	0.718	0.005	56,585,000	56,563,029	99.03%	56,036,182	-	56,036,182	Government/ Agency
PMB0183	64199AKB9	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.65%	12/01/37	5.024	0.004	4.994	0.004	6,029,064	6,079,573	91.51%	5,516,901	-	5,516,901	Government/ Agency
PMB0184	57599CYU8	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.17%	02/01/50	0.083	0.000	0.082	0.000	6,887,404	7,245,403	99.75%	6,870,344	-	6,870,344	Government/ Agency
PMB0186	57499ANM3	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.72%	02/01/62	4.569	0.002	4.555	0.002	4,248,171	4,256,472	91.46%	3,885,568	-	3,885,568	Government/ Agency
PMB0187	57599CZX1	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.90%	09/01/62	4.995	0.002	4.977	0.002	2,975,404	2,979,162	92.11%	2,740,668	-	2,740,668	Government/ Agency
PMB0188	57599DDSD4	FHA MF PC	MF PERMANENT RISK-SHARE PC	2.50%	04/01/63	5.510	0.003	5.487	0.003	5,431,660	5,438,462	83.72%	4,547,152	-	4,547,152	Government/ Agency
PMB0189	53999AFS3	FHA MF PC	MF PERMANENT RISK-SHARE PC	4.10%	12/01/60	3.683	0.010	3.673	0.009	20,590,197	20,607,116	93.47%	19,245,369	-	19,245,369	Government/ Agency
FNP0111	31377TTT48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.96%	1/1/2029	0.146	0.000	0.144	0.000	96,094	96,109	99.71%	95,811	-	95,811	Government/ Agency
FNP0260	31381SN99	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.69%	6/1/2035	4.116	0.000	4.099	0.000	404,731	408,657	97.78%	395,740	-	395,740	Government/ Agency
FNP0263	31381U2P1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.30%	8/1/2029	1.465	0.000	1.462	0.000	1,835,820	1,833,718	100.83%	1,850,985	-	1,850,985	Government/ Agency
FNP0280	3138L7T48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.36%	10/1/2029	2.751	0.003	2.744	0.003	9,367,223	9,367,700	96.31%	9,021,778	-	9,021,778	Government/ Agency
FNP0283	3138L9FR8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.04%	4/1/2030	3.234	0.009	3.226	0.009	23,114,540	23,124,889	94.60%	21,867,222	-	21,867,222	Government/ Agency
FNP0284	3138L9JU7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.42%	4/1/2035	6.205	0.003	6.168	0.003	4,575,364	4,600,945	89.51%	4,095,379	-	4,095,379	Government/ Agency
FNP0285	3138L9J29	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.05%	4/1/2030	3.178	0.009	3.170	0.009	23,213,609	23,217,091	94.60%	21,959,320	-	21,959,320	Government/ Agency
FNP0286	3138L9LM2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.12%	4/1/2030	3.179	0.005	3.171	0.005	11,486,777	11,487,276	94.27%	10,828,317	-	10,828,317	Government/ Agency
FNP0287	3138L9XT4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.21%	5/1/2030	3.201	0.002	3.193	0.002	5,756,329	5,768,316	94.50%	5,439,450	-	5,439,450	Government/ Agency
FNP0288	3138L92TB	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.18%	5/1/2035	4.087	0.004	4.071	0.004	6,955,430	6,991,955	92.45%	6,429,983	-	6,429,983	Government/ Agency
FNP0289	3138L9XB3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.02%	6/1/2027	0.781	0.000	0.779	0.000	3,240,021	3,240,113	98.80%	3,201,112	-	3,201,112	Government/ Agency
FNP0290	3138LAPD5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.63%	7/1/2035	6.557	0.016	6.515	0.016	19,814,321	19,825,291	90.15%	17,862,894	-	17,862,894	Government/ Agency
FNP0309	3138LD6N8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.91%	6/1/2031	4.388	0.014	4.376	0.013	25,000,000	25,033,137	92.00%	23,000,215	-	23,000,215	Government/ Agency
FNP0320	3138LKGK5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	12/1/2026	0.311	0.001	0.309	0.001	13,641,883	13,641,923	99.73%	13,604,563	-	13,604,563	Government/ Agency
FNP0330	3138LJCH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.94%	6/1/2027	0.785	0.003	0.782	0.003	25,761,335	25,761,730	98.74%	25,435,582	-	25,435,582	Government/ Agency
FNP0337	3138LKHG5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.00%	5/1/2027	0.705	0.001	0.702	0.001	5,862,300	5,862,459	98.81%	5,792,672	-	5,792,672	Government/ Agency
FNP0370	3140HVJB1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.55%	9/1/2026	0.068	0.000	0.067	0.000	13,141,023	13,141,023	99.73%	13,105,093	-	13,105,093	Government/ Agency
FNP0371	3140HU4N3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.67%	8/1/2029	2.715	0.012	2.708	0.012	36,233,790	36,282,116	94.57%	34,264,501	-	34,264,501	Government/ Agency
FNP0373																

AFL-CIO Housing Investment Trust
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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
							DURATION	EFF DUR ¹	DURATION	SPRD DUR							
FNP0407	3140J0UK4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.50%	8/1/2030	3.558	0.000	3.549	0.000	1,052,039	1,058,366	88.94%	935,643	-	935,643	Government/ Agency	
FNP0409	3140J1DZ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.16%	9/1/2050	15.014	0.017	14.445	0.016	14,200,000	14,323,785	57.73%	8,197,404	-	8,197,404	Government/ Agency	
FNP0417	3140J3CK8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.47%	12/1/2030	4.084	0.006	4.073	0.006	12,400,000	12,424,311	86.51%	10,727,732	-	10,727,732	Government/ Agency	
FNP0418	3140LAG90	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.57%	1/1/2031	3.907	0.009	3.896	0.009	20,727,070	20,746,292	87.32%	18,098,347	-	18,098,347	Government/ Agency	
FNP0419	3140LBL68	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.26%	1/1/2031	3.997	0.011	3.986	0.011	23,539,719	23,538,201	86.92%	20,461,315	-	20,461,315	Government/ Agency	
FNP0427	3140LDCF4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.76%	8/1/2031	4.727	0.013	4.713	0.013	23,623,000	23,642,703	86.12%	20,344,350	-	20,344,350	Government/ Agency	
FNP0428	3140LCST4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.41%	4/1/2051	10.178	0.003	9.870	0.003	3,454,879	3,482,598	71.64%	2,474,978	-	2,474,978	Government/ Agency	
FNP0429	3140LDA25	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.58%	10/1/2031	4.655	0.031	4.642	0.031	57,950,000	58,036,477	85.01%	49,263,133	-	49,263,133	Government/ Agency	
FNP0432	3140LBY23	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.00%	4/1/2031	4.334	0.009	4.322	0.009	18,000,000	18,182,932	88.49%	15,928,051	-	15,928,051	Government/ Agency	
FNP0433	3140LD2L2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.76%	12/1/2036	4.755	0.009	4.731	0.009	16,544,477	16,570,517	85.88%	14,208,359	-	14,208,359	Government/ Agency	
FNP0434	3140LDSB1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.88%	11/1/2031	4.613	0.014	4.599	0.014	25,400,000	25,411,696	86.34%	21,931,224	-	21,931,224	Government/ Agency	
FNP0437	3140LEMT1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.47%	12/1/2051	10.229	0.012	9.919	0.012	12,415,693	12,555,823	72.06%	8,946,890	-	8,946,890	Government/ Agency	
FNP0438	3140LEGH4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.56%	12/1/2051	10.153	0.012	9.847	0.011	11,649,901	11,672,742	73.05%	8,509,717	-	8,509,717	Government/ Agency	
FNP0442	3140LFJ62	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.57%	3/1/2042	11.392	0.028	11.080	0.027	25,155,000	25,162,783	72.35%	18,199,655	-	18,199,655	Government/ Agency	
FNP0444	3140LFRB2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.24%	5/1/2052	10.194	0.006	9.886	0.006	6,023,363	6,123,898	78.55%	4,731,524	-	4,731,524	Government/ Agency	
FNP0447	3140LFZA5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.01%	4/1/2052	10.831	0.008	10.492	0.007	6,929,814	6,933,295	76.43%	5,296,667	-	5,296,667	Government/ Agency	
FNP0448	3140LGKM3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.08%	5/1/2032	-0.009	0.000	4.826	0.018	28,526,000	28,527,700	98.97%	28,230,782	-	28,230,782	Government/ Agency	
FNP0457	3140LHUD0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.80%	10/1/2052	10.057	0.015	9.757	0.014	11,778,444	11,809,755	92.27%	10,867,405	-	10,867,405	Government/ Agency	
FNP0458	3140LHXW5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.44%	11/1/2032	-0.032	0.000	5.251	0.011	15,800,000	15,802,185	100.09%	15,813,542	-	15,813,542	Government/ Agency	
FNP0461	3140LJPC4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.56%	2/1/2028	0.148	0.001	0.147	0.001	29,835,000	29,842,320	99.73%	29,755,150	-	29,755,150	Government/ Agency	
FNP0465	3140LKZK2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.37%	6/1/2033	5.626	0.016	5.601	0.016	21,805,000	21,818,987	97.06%	21,164,655	-	21,164,655	Government/ Agency	
FNP0467	3140LKWM1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.05%	6/1/2030	3.395	0.005	3.386	0.005	10,616,149	10,575,123	97.67%	10,368,801	-	10,368,801	Government/ Agency	
FNP0468	3140LKYK3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.48%	8/1/2030	3.414	0.009	3.405	0.009	20,915,000	20,915,304	99.10%	20,726,215	-	20,726,215	Government/ Agency	
FNP0469	3140LJHF6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.06%	12/1/2032	5.185	0.020	5.164	0.019	27,805,000	28,343,395	101.10%	28,111,383	-	28,111,383	Government/ Agency	
FNP0470	3140LJDL7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.35%	12/1/2032	5.037	0.008	5.018	0.008	11,595,955	11,927,854	102.26%	11,858,051	-	11,858,051	Government/ Agency	
FNP0471	3140LK3C5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.55%	7/1/2030	3.481	0.005	3.472	0.005	10,699,000	10,707,211	99.34%	10,628,230	-	10,628,230	Government/ Agency	
FNP0472	3140LLEH0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.88%	7/1/2030	3.468	0.005	3.459	0.005	11,665,000	11,736,991	100.50%	11,723,344	-	11,723,344	Government/ Agency	
FNP0473	3140LJHE9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.06%	12/1/2032	5.185	0.013	5.164	0.013	19,000,000	19,245,745	101.10%	19,209,361	-	19,209,361	Government/ Agency	
FNP0474	3140LLM1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.52%	9/1/2033	5.827	0.009	5.800	0.009	11,361,000	11,301,529	97.75%	11,105,351	-	11,105,351	Government/ Agency	
FNP0475	3140LLMM0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.13%	9/1/2028	1.923	0.004	1.923	0.004	14,584,000	14,619,083	100.90%	14,714,810	-	14,714,810	Government/ Agency	
FNP0476	3140LLPH8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.74%	9/1/2033	5.708	0.010	5.682	0.010	13,424,647	13,424,647	99.09%	13,282,569	-	13,282,569	Government/ Agency	
FNP0477	3140LLQA2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.76%	9/1/2030	3.561	0.004	3.551	0.004	7,757,000	7,758,126	100.08%	7,763,259	-	7,763,259	Government/ Agency	
FNP0478	3140LK4N0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.82%	7/1/2030	3.394	0.002	3.385	0.002	4,798,622	4,800,189	100.29%	4,812,497	-	4,812,497	Government/ Agency	
FNP0479	3140LLJ69	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.96%	8/1/2033	5.800	0.003	5.774	0.003	3,465,000	3,465,146	100.35%	3,477,278	-	3,477,278	Government/ Agency	
FNP0480	3140LLQ61	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.00%	9/1/2033	5.811	0.012	5.784	0.012	15,366,000	15,385,870	100.56%	15,452,351	-	15,452,351	Government/ Agency	
FNP0481	3140LLTX9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.30%	9/1/2033	5.807	0.003	5.780	0.003	3,789,886	3,789,886	101.99%	3,822,685	-	3,822,685	Government/ Agency	
FNP0482	3140LLYK1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.05%	10/1/2030	3.676	0.007	3.666	0.007	14,596,000	14,625,380	101.15%	14,764,038	-	14,764,038	Government/ Agency	
FNP0483	3140LLYD7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.16%	10/1/2030	3.625	0.004	3.616	0.004	8,020,000	8,051,102	101.51%	8,141,442	-	8,141,442	Government/ Agency	
FNP0484	3140LL2E0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.52%	10/1/2033	5.679	0.003	5.652	0.003	3,860,000	3,916,577	103.16%	3,982,029	-	3,982,029	Government/ Agency	
FNP0485	3140LL5C1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.47%	11/1/2033	5.859	0.005	5.831	0.005	6,140,000	6,195,828	102.96%	6,321,840	-	6,321,840	Government/ Agency	
FNP0486	3140NUEZ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.02%	12/1/2033	5.916	0.004	5.887	0.004	5,222,000	5,202,211	100.65%	5,255,973	-	5,255,973	Government/ Agency	
FNP0487	3140LMC64	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.87%	12/1/2035	7.130	0.007	7.080	0.007	6,609,000	6,997,219	105.76%	6,989,868	-	6,989,868	Government/ Agency	
FNP0488	3140HW6Y3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.42%	1/1/2028	0.878	0.000	1.242	0.001	3,373,155	3,373,365	99.83%	3,367,478	-	3,367,478	Government/ Agency	
FNP0489	3140NUQ28	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.82%	2/1/2034	6.046	0.009	6.015	0.009	11,175,000	11,224,461	99.41%	11,108,769	-	11,108,769	Government/ Agency	
FNP0490	3140NULQ0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.85%	1/1/2034	5.989	0.002	5.959	0.002	2,801,000	2,807,093	99.61%	2,790,065	-	2,790,065	Government/ Agency	
FNP0491	3140NUM22	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.40%	1/1/2034	6.062	0.003	6.032	0.003	3,815,000	3,742,403	96.87%	3,695,424	-	3,695,424	Government/ Agency	
FNP0492	3140NURB7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.62%	2/1/2034	6.070	0.006	6.039	0.006	7,430,000							

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Portfolio Schedule (Unaudited)
August 31, 2026

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFFECTIVE	CONTRIB	SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
							EFF DUR ¹	DURATION	SPRD DUR								
FNP0512	3140NV D46	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.88%	5/1/2029	2.487	0.003	2.483	0.003	9,620,000	9,654,080	100.46%	9,664,281	-	9,664,281	Government/ Agency	
FNP0513	3140NV M61	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.81%	8/1/2029	2.727	0.005	2.720	0.005	12,750,000	12,788,123	100.31%	12,788,900	-	12,788,900	Government/ Agency	
FNP0514	3140NU 6L8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.76%	6/1/2029	2.569	0.019	2.564	0.019	55,600,000	56,330,594	100.29%	55,761,196	-	55,761,196	Government/ Agency	
FNP0515	3140NWHH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.07%	10/1/2034	6.255	0.010	6.220	0.010	12,798,777	12,337,936	94.64%	12,112,774	-	12,112,774	Government/ Agency	
FNP0516	3140LMAZ2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.36%	11/1/2030	3.679	0.009	3.669	0.009	17,542,000	17,782,146	101.99%	17,891,816	-	17,891,816	Government/ Agency	
FNP0517	3140LL Q79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.83%	9/1/2028	1.908	0.003	1.907	0.003	13,422,000	13,443,727	100.29%	13,461,427	-	13,461,427	Government/ Agency	
FNP0518	3140NW XX8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.20%	12/1/2029	2.945	0.002	2.937	0.002	6,172,000	6,228,712	101.46%	6,262,337	-	6,262,337	Government/ Agency	
FNP0519	3140LJ 6R2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.09%	4/1/2040	8.070	0.008	7.966	0.008	7,237,001	7,175,098	98.08%	7,097,988	-	7,097,988	Government/ Agency	
FNP0520	3140NX NP4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.20%	2/1/2035	6.442	0.006	6.404	0.006	7,273,900	7,481,023	101.68%	7,396,390	-	7,396,390	Government/ Agency	
FNP0521	3140NWRB3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.05%	2/1/2035	6.369	0.015	6.331	0.015	17,356,981	17,751,523	100.65%	17,469,262	-	17,469,262	Government/ Agency	
FNP0522	3140NX M75	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.22%	2/1/2035	6.468	0.024	6.429	0.024	27,801,924	28,565,978	101.81%	28,306,062	-	28,306,062	Government/ Agency	
FNP0523	3140NX 3W1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.86%	4/1/2032	4.766	0.010	4.750	0.010	15,555,000	15,735,687	100.17%	15,581,835	-	15,581,835	Government/ Agency	
FNP0524	3140JCQX5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.02%	2/1/2035	6.374	0.040	6.336	0.040	46,954,084	47,193,061	100.41%	47,146,122	-	47,146,122	Government/ Agency	
FNP0525	3140NY MW8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.80%	6/1/2035	6.935	0.010	6.891	0.010	11,037,000	10,974,521	98.73%	10,896,314	-	10,896,314	Government/ Agency	
FNP0526	3140NX R39	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.97%	2/1/2030	3.124	0.004	3.116	0.004	8,566,000	8,660,221	100.79%	8,633,499	-	8,633,499	Government/ Agency	
FNP0527	3140NY ZC8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.83%	7/1/2032	4.954	0.010	4.936	0.010	15,134,000	15,231,783	99.96%	15,128,417	-	15,128,417	Government/ Agency	
FNP0529	3140NY RP8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.73%	6/1/2030	3.339	0.009	3.331	0.009	19,359,247	19,490,426	99.99%	19,357,185	-	19,357,185	Government/ Agency	
FNP0530	3140NY V81	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.49%	7/1/2030	3.484	0.016	3.475	0.016	35,232,000	35,241,303	99.13%	34,924,601	-	34,924,601	Government/ Agency	
FNP0531	3140NV GL5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.18%	6/1/2034	6.213	0.007	6.180	0.007	7,869,000	7,984,232	101.58%	7,993,646	-	7,993,646	Government/ Agency	
FNP0532	3140NV NV5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.08%	7/1/2034	6.288	0.007	6.254	0.007	8,324,000	8,475,648	100.93%	8,401,277	-	8,401,277	Government/ Agency	
FNP0533	3140NX NC3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.10%	2/1/2030	3.118	0.005	3.110	0.005	11,113,000	11,290,889	101.20%	11,246,445	-	11,246,445	Government/ Agency	
FNP0534	3140NX V34	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.79%	3/1/2032	4.748	0.005	4.733	0.005	7,613,000	7,676,116	99.84%	7,600,760	-	7,600,760	Government/ Agency	
FNP0535	3140Q0 H39	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.92%	8/1/2032	5.009	0.015	4.991	0.015	22,694,000	23,141,846	100.40%	22,784,953	-	22,784,953	Government/ Agency	
FNP0536	3140NX PR8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.90%	2/1/2032	4.644	0.003	4.629	0.003	4,560,000	4,648,376	100.38%	4,577,382	-	4,577,382	Government/ Agency	
FNP0537	3140NX LX9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.70%	2/1/2032	4.660	0.005	4.645	0.005	7,700,000	7,788,110	99.50%	7,661,860	-	7,661,860	Government/ Agency	
FNP0538	3140Q0 KB7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.35%	9/1/2030	3.631	0.010	3.621	0.010	21,800,000	21,848,798	98.58%	21,489,801	-	21,489,801	Government/ Agency	
FNP0539	3140NY 2Z3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.43%	7/1/2030	3.487	0.005	3.478	0.005	11,760,000	11,809,548	98.92%	11,632,582	-	11,632,582	Government/ Agency	
FNP0540	3140NV SB4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.86%	7/1/2029	2.603	0.003	2.597	0.003	8,061,588	8,164,522	100.40%	8,093,657	-	8,093,657	Government/ Agency	
FNP0541	3140NX MV2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.99%	3/1/2030	3.205	0.003	3.197	0.003	7,722,000	7,860,939	100.87%	7,789,398	-	7,789,398	Government/ Agency	
FNP0542	3140NY M99	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.86%	6/1/2032	4.974	0.004	4.957	0.004	6,410,000	6,514,687	100.17%	6,420,589	-	6,420,589	Government/ Agency	
FNP0543	3140NU UX5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.10%	3/1/2040	9.152	0.007	8.973	0.007	6,016,368	6,109,768	99.05%	5,959,012	-	5,959,012	Government/ Agency	
FNP0544	3140NU LU1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.76%	1/1/2040	9.177	0.006	9.001	0.006	5,317,952	5,249,782	96.17%	5,114,499	-	5,114,499	Government/ Agency	
FNP0545	3140NY CZ2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.66%	4/1/2035	6.856	0.009	6.813	0.009	10,493,000	10,497,393	97.82%	10,264,183	-	10,264,183	Government/ Agency	
FNP0546	3140NYP Q8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.88%	6/1/2035	6.920	0.008	6.876	0.008	8,537,000	8,654,297	99.29%	8,476,169	-	8,476,169	Government/ Agency	
FNP0547	3140NY BL4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.00%	4/1/2035	6.786	0.006	6.744	0.006	6,655,000	6,801,485	100.17%	6,666,270	-	6,666,270	Government/ Agency	
FNP0548	3140NY 2J9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.99%	7/1/2035	6.995	0.013	6.949	0.013	13,750,000	14,029,658	100.02%	13,752,519	-	13,752,519	Government/ Agency	
FNP0549	3140NW Y82	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.96%	12/1/2034	6.406	0.009	6.369	0.009	10,355,476	10,575,643	99.60%	10,313,898	-	10,313,898	Government/ Agency	
FNP0550	3140Q0 B92	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.88%	8/1/2035	7.107	0.004	7.060	0.004	4,634,000	4,685,235	99.19%	4,596,552	-	4,596,552	Government/ Agency	
FNP0551	3140NY 2U4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.88%	8/1/2035	7.107	0.004	7.060	0.004	4,005,000	4,049,287	99.19%	3,972,627	-	3,972,627	Government/ Agency	
FNP0552	3140NX MM2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.97%	2/1/2035	6.688	0.007	6.647	0.007	7,377,000	7,518,626	100.10%	7,384,124	-	7,384,124	Government/ Agency	
FNP0553	3140NY UF6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.98%	6/1/2035	7.017	0.011	6.971	0.011	11,800,000	12,029,304	100.02%	11,801,884	-	11,801,884	Government/ Agency	
FNP0554	3140NU SS9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.91%	2/1/2034	6.029	0.003	5.999	0.003	4,250,000	4,323,308	99.96%	4,248,378	-	4,248,378	Government/ Agency	
FNP0555	3140NV RR0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.61%	7/1/2029	2.611	0.006	2.605	0.006	16,085,396	16,275,199	99.90%	16,069,221	-	16,069,221	Government/ Agency	
FNP0556	3140Q1 XY1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.18%	1/1/2044	9.272	0.017	9.073	0.016	13,626,125	13,837,287	98.59%	13,433,626	-	13,433,626	Government/ Agency	
FNP0557	3140Q0 NA6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.82%	10/1/2032	5.177	0.010	5.157	0.010	15,000,000	15,339,523	99.88%	14,982,024	-	14,982,024	Government/ Agency	
FNP0558	3140Q0 JR4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.87%	9/1/2032	5.077	0.004	5.058	0.004	6,124,000	6,269,103	100.14%	6,132,368	-	6,132,368	Government/ Agency	
FNP0559	3140NY PL9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.72%	7/1/2032	5.051	0.012	5.033	0.012	18,427,000	18,767,143	99.42%	18,3				

AFL-CIO Housing Investment Trust
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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 ¹	DURATION	SPRD DUR								
FNP0581	3140LL6W6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.52%	11/1/2033	5.860	0.007	5.832	0.007	8,271,000	8,897,807	103.15%	8,531,192	-	8,531,192	Government/ Agency	
FNP0582	3140NUDV8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.27%	12/1/2033	5.732	0.022	5.704	0.022	27,755,000	29,174,597	101.69%	28,222,738	-	28,222,738	Government/ Agency	
FNP0583	3140NVFR3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.73%	6/1/2031	4.092	0.006	4.081	0.006	11,555,295	11,755,101	99.79%	11,531,520	-	11,531,520	Government/ Agency	
FNP0584	3140NVCU9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.86%	5/1/2031	4.028	0.003	4.017	0.003	5,566,977	5,690,311	100.37%	5,587,850	-	5,587,850	Government/ Agency	
FNP0585	3140Q2WT1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.83%	5/1/2031	4.149	0.006	4.138	0.006	10,500,000	10,692,904	100.24%	10,525,310	-	10,525,310	Government/ Agency	
FNP0586	3140NUGE3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.59%	1/1/2054	8.362	0.011	8.235	0.011	10,139,364	10,311,504	97.77%	9,912,779	-	9,912,779	Government/ Agency	
FNP0587	3140LKYE7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.64%	6/1/2033	5.650	0.011	5.625	0.011	15,000,000	15,180,536	98.56%	14,783,759	-	14,783,759	Government/ Agency	
FNP0588	3140JCA53	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.36%	6/1/2033	5.410	0.018	5.387	0.017	24,864,671	24,503,907	97.16%	24,159,209	-	24,159,209	Government/ Agency	
FNP0589	3140QQ325	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.36%	8/1/2031	4.390	0.008	4.377	0.008	13,960,000	13,716,660	98.13%	13,699,169	-	13,699,169	Government/ Agency	
FNP0590	3140JCMZ4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.81%	8/1/2029	2.670	0.006	2.663	0.006	16,604,457	16,661,294	100.29%	16,652,744	-	16,652,744	Government/ Agency	
FNP0591	3140JCM27	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.53%	9/1/2029	2.747	0.005	2.740	0.005	14,457,297	14,407,192	99.53%	14,388,742	-	14,388,742	Government/ Agency	
FNP0592	3140JBVN3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.86%	11/1/2029	2.908	0.020	2.901	0.020	55,060,632	52,616,972	95.15%	52,391,639	-	52,391,639	Government/ Agency	
FNP0593	FWDFNFP593	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	6.11%	01/01/44	9.507	0.000	9.282	0.000	-	-	99.60%	(36,419)	9,021,419	8,985,000	Government/ Agency	
FNP0594	BCCJK6ZQ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.26%	10/1/2031	4.373	0.010	4.360	0.010	18,178,000	17,857,045	97.58%	17,738,820	-	17,738,820	Government/ Agency	
FRM0006	3132WWYD8	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.60%	4/1/2030	3.201	0.009	3.192	0.009	22,891,656	23,015,159	96.19%	22,018,712	-	22,018,712	Government/ Agency	
FRM0009	3132XHKY9	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.40%	6/1/2031	4.186	0.004	4.174	0.004	7,168,646	7,193,766	90.48%	6,485,847	-	6,485,847	Government/ Agency	
FRM0011	3132XHK29	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.42%	6/1/2031	4.184	0.006	4.172	0.006	11,332,700	11,377,287	90.56%	10,262,573	-	10,262,573	Government/ Agency	
FRM0012	3132WWAAQ5	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.04%	5/1/2050	10.129	0.018	9.824	0.017	18,596,940	18,945,878	70.33%	13,079,047	-	13,079,047	Government/ Agency	
FRM0014	3132V8AN6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.82%	7/1/2027	0.062	0.000	0.858	0.000	3,772,172	3,772,206	99.74%	3,762,311	-	3,762,311	Government/ Agency	
FRM0016	3132XGR73	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	4.90%	12/1/2032	5.169	0.007	5.149	0.007	10,207,000	10,195,597	98.28%	10,031,350	-	10,031,350	Government/ Agency	
FRM0017	3132XFLQ9	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	4.25%	1/1/2028	1.306	0.016	1.306	0.016	93,650,000	93,543,703	99.78%	93,440,674	-	93,440,674	Government/ Agency	
FRM0018	3132XGTX4	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	4.36%	12/1/2029	2.978	0.004	2.970	0.004	9,143,426	9,126,609	99.07%	9,058,523	-	9,058,523	Government/ Agency	
FRM0019	3132WWZH8	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	4.83%	1/1/2039	8.426	0.017	8.296	0.017	15,792,608	15,723,319	97.38%	15,379,608	-	15,379,608	Government/ Agency	
FRM0021	3132XGZS4	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	4.90%	2/1/2029	0.448	0.000	0.444	0.000	5,018,254	5,022,365	100.28%	5,032,147	-	5,032,147	Government/ Agency	
FRM0022	3132XEF48	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	5.15%	4/1/2055	12.658	0.095	12.257	0.092	60,000,000	56,538,311	93.16%	55,893,888	-	55,893,888	Government/ Agency	
FRM0023	3142ACFD6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	5.15%	8/1/2055	11.866	0.028	11.497	0.027	18,488,059	18,251,504	93.79%	17,340,388	-	17,340,388	Government/ Agency	
FRM0024	3142FDAB8	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	4.85%	6/1/2040	9.893	0.051	9.681	0.050	40,000,000	39,958,932	94.68%	37,872,024	-	37,872,024	Government/ Agency	
FRM0025	3132XFU30	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	4.75%	12/1/2034	6.742	0.008	6.702	0.008	8,900,000	9,109,491	99.36%	8,842,755	-	8,842,755	Government/ Agency	
FRM0026	3132XGZV7	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	4.72%	3/1/2033	5.301	0.015	5.279	0.015	21,929,289	22,463,554	99.37%	21,790,167	-	21,790,167	Government/ Agency	
FRM0027	3132XLLB0	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	4.40%	6/1/2031	4.228	0.015	4.216	0.015	27,617,000	27,346,804	97.97%	27,055,693	-	27,055,693	Government/ Agency	
FRM0028	3142ACGH6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	5.05%	5/1/2041	9.771	0.022	9.542	0.022	17,176,458	16,909,639	98.57%	16,930,847	-	16,930,847	Government/ Agency	
FHM0007	3137FBTK9	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	10/25/2033	3.891	0.013	3.877	0.013	27,355,698	27,307,851	92.48%	25,299,163	-	25,299,163	Government/ Agency	
FHM0013	3137F72K0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	4.06%	10/25/2030	-0.003	0.000	3.612	0.000	569,146	569,146	99.76%	567,799	-	567,799	Government/ Agency	
FHM0014	3137F72L8	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.98%	10/25/2030	-0.012	0.000	3.613	0.000	1,004,376	1,004,376	99.65%	1,000,818	-	1,000,818	Government/ Agency	
FHM0015	3137F84N0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.92%	12/25/2030	-0.012	0.000	3.643	0.004	8,006,435	8,006,435	99.53%	7,969,135	-	7,969,135	Government/ Agency	
FHM0016	3137F84M2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.99%	11/25/2030	-0.002	0.000	3.639	0.002	4,000,076	4,000,076	99.66%	3,986,357	-	3,986,357	Government/ Agency	
FHM0017	3137F8ZR7	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.87%	12/25/2030	-0.018	0.000	3.728	0.002	4,908,612	4,908,612	99.42%	4,879,972	-	4,879,972	Government/ Agency	
FHM0018	3137F9ZZ7	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.86%	11/25/2027	0.046	0.000	1.170	0.001	7,725,041	7,725,041	99.58%	7,692,611	-	7,692,611	Government/ Agency	
FHM0019	3137FXZ84	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.86%	1/25/2031	-0.022	0.000	3.803	0.008	14,990,346	14,990,346	99.25%	14,877,682	-	14,877,682	Government/ Agency	
FHM0020	3137H1LV6	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.86%	6/25/2031	-0.021	0.000	3.722	0.006	11,907,358	11,907,359	99.32%	11,826,763	-	11,826,763	Government/ Agency	
FHM0021	3137H2NB6	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.82%	8/25/2031	-0.038	0.000	4.214	0.006	10,259,816	10,259,816	99.23%	10,180,926	-	10,180,926	Government/ Agency	
FHM0022	3137HADAI	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	4.34%	7/25/2033	-0.048	0.000	5.544	0.015	20,273,392	20,323,707	100.16%	20,306,440	-	20,306,440	Government/ Agency	
FHM0023	3137HAAD8	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	4.28%	4/25/2033	-0.045	0.000	5.401	0.022	29,803,390	29,846,034	100.66%	30,001,103	-	30,001,103	Government/ Agency	
FHM0025	3137HMCCK4	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	4.29%	7/25/2030	3.490	0.015	3.480	0.015	32,500,000	32,470,437	98.29%	31,944,390	-	31,944,390	Government/ Agency	
FHM0026	3137HC2L5	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	5.40%	1/25/2029	2.196	0.001	2.193	0.001	4,847,000	4,968,490	101.33%	4,911,362	-	4,911,362	Government/ Agency	
FHM0027	3137HBPDO	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	5.40%	1/25/2029	2.093	0.008	2.091	0.008	26,785,000	27,447,992	101.28%	27,126,900	-	27,126,900	Government/ Agency	
FHM0028	3137HBPMO	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	5.48%	1/25/2029	2.154	0.003	2.152	0.003	9,971,07,							

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
August 31, 2026

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR ¹	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FHM0048	3137HHUX7	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	4.25%	11/25/2029	2.907	0.006	2.899	0.006	14,750,000	14,644,141	98.52%	14,532,291	-	14,532,291	Government/ Agency
FHM0049	3137GB2M6	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	4.20%	4/25/2033	5.656	0.026	5.632	0.025	35,000,000	34,247,092	96.05%	33,616,436	-	33,616,436	Government/ Agency
FHM0050	3137HAMS2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	4.80%	9/25/2028	1.856	0.002	1.855	0.002	10,000,000	10,025,262	100.07%	10,007,267	-	10,007,267	Government/ Agency
FHM0051	3137GBGD1	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	4.60%	4/25/2036	5.401	0.012	5.374	0.012	16,859,841	16,601,394	97.99%	16,521,204	-	16,521,204	Government/ Agency
FHM0052	3137GBHV0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	4.17%	6/25/2036	0.093	0.000	5.839	0.012	15,000,000	15,000,000	99.88%	14,981,637	-	14,981,637	Government/ Agency
FHM0053	3137HAMP8	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	5.43%	6/25/2031	2.825	0.012	2.819	0.012	31,381,000	31,961,877	101.59%	31,878,442	-	31,878,442	Government/ Agency
FNA0047	3136AT5G5	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.94%	7/25/2039	4.875	0.001	4.844	0.001	1,051,565	1,058,203	94.13%	989,823	-	989,823	Government/ Agency
FNA0049	3136AY2C6	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.03%	9/25/2027	0.932	0.002	0.931	0.002	19,662,463	19,664,865	98.43%	19,354,417	-	19,354,417	Government/ Agency
FNA0051	3136BLN89	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.41%	1/1/2034	6.158	0.005	6.129	0.005	7,060,000	6,118,149	84.41%	5,959,066	-	5,959,066	Government/ Agency
FNA0052	3136B8TG4	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.21%	1/25/2030	2.978	0.003	2.971	0.003	8,129,767	7,584,568	92.74%	7,539,839	-	7,539,839	Government/ Agency
RSP0001	12647RAA2	FHA Risk Share REMIC	MF PERMANENT RISK-SHARE PC	4.70%	5/27/2053	6.811	0.003	6.668	0.003	4,255,153	4,396,818	87.96%	3,742,896	-	3,742,896	Government/ Agency
GNR0094	38378BF87	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.37%	1/16/2053	2.101	0.003	1.874	0.003	12,549,185	12,614,778	92.85%	11,651,754	-	11,651,754	Government/ Agency
GNR0096	38378BA82	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.31%	11/16/2051	1.867	0.001	1.550	0.000	2,312,548	2,312,556	94.97%	2,196,145	-	2,196,145	Government/ Agency
GNR0097	38378BWV1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.82%	4/16/2050	0.260	0.000	0.220	0.000	93,410	94,685	99.26%	92,723	-	92,723	Government/ Agency
GNR0106	38378NST1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.61%	12/16/2045	0.902	0.000	0.793	0.000	4,097,023	3,989,126	98.91%	4,052,499	-	4,052,499	Government/ Agency
GNR0108	38378NPQ0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	3/16/2044	1.157	0.001	1.017	0.001	4,956,095	4,823,766	98.65%	4,889,003	-	4,889,003	Government/ Agency
GNR0115	38378XDV0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	9/16/2054	2.358	0.004	2.157	0.004	14,700,400	14,602,230	98.18%	14,139,203	-	14,139,203	Government/ Agency
GNR0116	38378XDY4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.34%	5/16/2055	6.092	0.004	5.714	0.004	6,299,724	6,037,751	89.93%	5,665,388	-	5,665,388	Government/ Agency
GNR0125	38378XC74	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.05%	5/16/2054	3.838	0.005	3.458	0.005	11,545,000	11,582,979	91.80%	10,598,614	-	10,598,614	Government/ Agency
GNR0126	38378BAN9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.47%	9/16/2052	2.869	0.001	2.558	0.001	1,796,807	1,843,990	95.85%	1,722,188	-	1,722,188	Government/ Agency
GNR0127	38379KKK3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.25%	12/16/2048	2.596	0.001	2.114	0.001	2,084,217	2,072,460	94.81%	1,976,078	-	1,976,078	Government/ Agency
GNR0128	38379KCE6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.40%	8/16/2047	1.853	0.000	1.543	0.000	1,259,929	1,260,929	94.92%	1,195,924	-	1,195,924	Government/ Agency
GNR0134	38379K3U0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	5/16/2048	0.453	0.000	0.391	0.000	663,950	670,270	99.21%	658,718	-	658,718	Government/ Agency
GNR0137	38379KQ35	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	12/16/2052	5.273	0.002	4.583	0.002	4,065,842	4,061,481	86.09%	3,500,403	-	3,500,403	Government/ Agency
GNR0138	38379KL47	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.79%	4/16/2049	2.860	0.001	2.571	0.001	1,753,520	1,764,827	95.26%	1,670,446	-	1,670,446	Government/ Agency
GNR0139	38379K3N6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	4/16/2056	1.582	0.000	1.429	0.000	774,525	776,695	96.80%	749,768	-	749,768	Government/ Agency
GNR0146	38379RCD3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.15%	5/16/2056	0.158	0.000	0.124	0.000	59,162	59,073	99.65%	58,954	-	58,954	Government/ Agency
GNR0147	38379RCE1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.20%	6/16/2056	1.098	0.000	0.917	0.000	459,785	458,974	97.84%	449,872	-	449,872	Government/ Agency
GNR0149	38379UED4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	11/16/2056	2.578	0.001	2.293	0.000	1,742,513	1,742,644	95.99%	1,672,701	-	1,672,701	Government/ Agency
GNR0150	38379UGN0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	10/16/2056	0.871	0.000	0.752	0.000	509,187	504,957	98.59%	502,025	-	502,025	Government/ Agency
GNR0151	38379RGT4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	3/16/2057	4.975	0.001	4.427	0.001	2,148,651	2,142,842	90.06%	1,935,061	-	1,935,061	Government/ Agency
GNR0152	38380JEK0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	9/16/2058	6.378	0.010	5.717	0.009	14,027,034	13,812,079	82.20%	11,530,328	-	11,530,328	Government/ Agency
GNR0153	38380JER5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	2/16/2053	8.845	0.055	8.028	0.050	60,000,000	57,385,594	77.55%	46,528,524	-	46,528,524	Government/ Agency
GNR0155	38380MYK1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	4/16/2059	2.848	0.010	2.633	0.009	26,526,128	25,644,610	95.74%	25,395,266	-	25,395,266	Government/ Agency
GNR0157	38380MY47	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	12/16/2059	1.584	0.000	1.410	0.000	2,411,719	2,384,315	97.92%	2,361,483	-	2,361,483	Government/ Agency
GNR0158	38380NCY3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	7/16/2058	2.899	0.001	2.605	0.001	2,401,676	2,387,864	95.72%	2,298,768	-	2,298,768	Government/ Agency
GNR0159	38380NWP0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	6/16/2059	4.755	0.003	4.395	0.003	6,109,259	6,122,359	92.16%	5,630,227	-	5,630,227	Government/ Agency
GNR0160	38380PRT3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.00%	5/16/2062	6.990	0.043	6.513	0.040	55,051,951	58,880,779	83.57%	46,006,266	-	46,006,266	Government/ Agency
GNR0161	38380RJW1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	9/16/2062	7.083	0.018	6.598	0.017	24,259,828	24,920,391	77.44%	18,786,211	-	18,786,211	Government/ Agency
GNR0162	38380RPH7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	9/16/2062	7.126	0.014	6.640	0.013	19,132,300	19,681,923	76.59%	14,653,911	-	14,653,911	Government/ Agency
GNR0163	38380RNF3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	6/16/2063	7.216	0.012	6.706	0.011	15,560,859	16,011,276	77.02%	11,985,727	-	11,985,727	Government/ Agency
GNR0164	38380RTN0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	6/16/2063	6.952	0.015	6.472	0.014	20,346,634	20,895,589	78.00%	15,870,619	-	15,870,619	Government/ Agency
GNR0165	38380RUU2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	10/16/2062	7.125	0.036	6.566	0.034	49,822,920	51,277,250	75.87%	37,798,552	-	37,798,552	Government/ Agency
GNR0166	38380RYJ3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2062	7.057	0.024	6.538	0.022	33,359,648	34,155,410	76.72%	25,593,836	-	25,593,836	Government/ Agency
GNR0167	38380RG53	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	4/16/2063	7.211	0.034	6.675	0.031	45,415,099	46,240,961	76.95%	34,945,529	-	34,945,529	Government/ Agency
GNR0168	38380NH77	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	8/16/2060	6.029	0.010	5.486	0.009	15,262,678	15,262,678	83.95%	12,391,276	-	12,391,276	Government/ Agency
GNR0169	38380R2Z2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	12/16/2062	7.223	0.018	6.692	0.017	24,374,165	24,701,301	76.34%	18,606,041	-	18,606,041	Government/ Agency
GNR0170	38380NM55	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	2/16/2061	6.446	0.011	5.846	0.010	15,139,541	15,574,370	82.68%	12,517,581	-	12,517,581	Government/ Agency
GNR0171	38380NM55	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	1/16/2061	5.985	0.007	5.484	0.007	10,523,184	10,864,361	83.93%	8,832,261	-	8,832,261	Government/ Agency
GNR0172	38380RT26	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	10/16/2062	7.300	0.019	6.759	0.018	25,487,587	25,774,024	74.96%	19,106,321	-	19,106,321	Government/ Agency
GNR0173	38381DLG3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	4/16/2063	7.396	0.036	6.848	0.033	47,478,893	48,173,885	76.02%	36,092,876	-	36,092,876	Government/ Agency
GNR0174	38380NZL2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	1/16/2061	6.906	0.006	6.213	0.005	7,862,282	8,077,714	83.07%	6,531,295	-	6,531,295	Government/ Agency
GNR0175	38381DTM2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2062	7.321	0.010	6.796	0.009	13,420,215	13,582,760	75.96%	10,194,189	-	10,194,189	Government/ Agency
GNR0176	38381DWJ5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2063	7.449	0.019	6.928	0.018	24,525,289	24,804,971	76.87%	18,852,462	-	18,852,462	Government/ Agency
GNR0177	38381DC65	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	11/16/2063	7.211	0.013	6.745	0.012	17,176,320	17,532,191	77.59%	13,327,019	-	13,327,019	Government/ Agency
GNR0178	38381DL32	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	4/16/2063	7.539	0.017	7.012	0.016	22,471,197	22,747,639	76.65%	17,224,060	-	17,224,060	Government/ Agency
GNR0179	38381DZ86	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	1.95%	3/16/2064	7.472	0.024	6.959	0.022	31,277,207	31,649,645	76.55%	23,941,210	-	23,941,210	Government/ Agency
GNR0180	38379UZS8	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.40%	12/16/2057	6.017	0.010	5.390	0.009	14,955,916	15,282,181	81.29%	12,157,344	-	12,157,344	Government/ Agency
GNR0181	38381EAR9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2063	7.181	0.028	6.684	0.027	38,364,149	38,663,086	76.98%	29,532,975	-	29,532,975	Government/ Agency
GNR0183	38381EQP6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	10/16/2063	7.502	0.029	7.026	0.027	38,062,848	37,738,551	76.60%	29,154,867	-	29,154,867	Government/ Agency
GNR0184	38381EPT9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	1.95%	3/16/2064	7.455	0.026	6.963	0.024	34,162,850	33,777,684	75.58%	25,820,760	-	25,820,760	Government/ Agency
GNR0185	38381EWY0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	3/16/2064	7.448	0.017	6.933	0.016	22,723						

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR ¹	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
CLP0086	57586NK75	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.85%	12/01/58	12.667	0.012	30.334	0.028	9,070,000	9,067,569	76.10%	6,901,891	-	6,901,891	AA
CLP0095	64972CM67	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.10%	10/1/2046	8.305	0.016	8.145	0.016	18,900,844	18,900,844	77.84%	14,712,812	-	14,712,812	AA
CLP0098	16753QBH9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.36%	1/1/2038	7.515	0.023	7.395	0.023	25,000,000	25,000,000	90.80%	22,701,143	-	22,701,143	AA
CLP0115	64972EUS6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.05%	11/1/2046	12.999	0.016	12.498	0.015	13,000,000	13,000,000	69.95%	9,093,306	-	9,093,306	AA
CLP0116	64972EUR8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.95%	11/1/2041	10.099	0.007	9.910	0.006	6,275,000	6,275,000	77.07%	4,836,207	-	4,836,207	AA
CLP0129	45202BRH1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.54%	11/1/2026	0.170	0.000	0.168	0.000	5,615,000	5,617,173	100.13%	5,622,498	-	5,622,498	AAA
CLP0130	45202BRJ7	State Housing Bonds	MULTIFAMILY REVENUE BONDS	5.05%	7/1/2066	17.553	0.031	15.683	0.028	13,320,000	13,384,239	98.44%	13,111,934	-	13,111,934	AAA
CLP0131	57586VCL5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.84%	12/1/2067	17.467	0.077	15.604	0.069	35,415,000	35,472,731	92.39%	32,719,486	-	32,719,486	AA
CLP0133	45202BSL1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.65%	1/1/2067	18.015	0.048	16.065	0.043	21,400,000	21,438,825	92.45%	19,784,946	-	19,784,946	AAA
CLP0135	57586VDX8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.62%	6/1/2067	17.946	0.055	16.003	0.049	24,600,000	24,662,117	91.45%	22,497,792	-	22,497,792	AA
CLP0136	16757OPB0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.63%	9/20/2037	0.136	0.000	0.134	0.000	1,500,000	1,475,215	100.01%	1,500,214	-	1,500,214	AA
CLP0137	16757OPC8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.90%	3/20/2044	0.135	0.000	0.133	0.000	1,000,000	992,775	100.00%	1,000,030	-	1,000,030	AA
CLP0138	45202BUF1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.70%	6/1/2027	0.738	0.000	0.735	0.000	1,140,000	1,142,024	100.06%	1,140,637	-	1,140,637	AAA
CLP0139	45202BUG9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.69%	1/1/2066	17.122	0.030	16.584	0.029	14,470,000	14,522,636	90.53%	13,099,662	-	13,099,662	AAA
CLP0140	57586VFL2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.85%	12/1/2068	17.556	0.044	15.679	0.039	20,095,000	20,118,191	92.56%	18,599,253	-	18,599,253	AA
CPM0028	999752157	Privately Insured State Housing Bonds	MULTIFAMILY REVENUE BONDS	6.40%	11/01/48	0.082	0.000	0.081	0.000	816,200	822,916	99.55%	812,527	-	812,527	AAA
CLM0027	88599AFX2	Direct Loans	MULTIFAMILY CONSTRUCTION	6.17%	11/19/27	1.133	0.007	1.133	0.007	49,518,834	49,518,620	99.34%	49,188,884	481,166	49,670,050	not rated
CLM0036	44399ADR2	Direct Loans	MULTIFAMILY CONSTRUCTION	6.50%	06/14/27	0.005	0.000	0.741	0.005	46,831,462	46,808,155	99.84%	46,753,112	3,168,538	49,921,650	not rated
CLM0037	51499ADQ8	Direct Loans	MULTIFAMILY CONSTRUCTION	6.03%	06/12/27	0.004	0.000	0.738	0.002	18,660,000	18,658,906	100.01%	18,662,370	-	18,662,370	not rated
CLM0038	45203LED1	Direct Loans	MULTIFAMILY CONSTRUCTION	5.92%	12/01/58	0.007	0.000	1.168	0.003	17,298,950	17,063,280	100.52%	17,502,017	21,986,764	39,488,782	not rated
CLM0039	45203LEG4	Direct Loans	MULTIFAMILY CONSTRUCTION	5.92%	12/01/53	0.007	0.000	1.168	0.002	15,714,286	15,584,944	100.52%	15,795,513	-	15,795,513	not rated
CLM0040	68199AJX4	Direct Loans	MULTIFAMILY CONSTRUCTION	5.82%	05/10/27	0.660	0.002	0.656	0.001	16,890,999	16,908,805	100.80%	17,025,847	914	17,026,761	not rated
CLM0041	FWDCLM041	Direct Loans	MULTIFAMILY CONSTRUCTION	6.52%	05/10/27	0.656	0.000	0.652	0.000	-	(3,710)	100.69%	10,726	1,552,696	1,563,422	not rated
CLM0042	904992419	Direct Loans	MULTIFAMILY CONSTRUCTION	5.68%	06/25/27	0.066	0.000	0.776	0.001	13,423,451	13,525,876	99.79%	13,391,733	1,644,423	15,036,156	not rated
CLM0043	58899ABV0	Direct Loans	MULTIFAMILY CONSTRUCTION	6.15%	06/11/27	0.029	0.000	0.735	0.000	4,779,073	4,711,825	99.75%	4,761,542	2,230,427	6,991,969	not rated
CLM0044	77199AEL6	Direct Loans	MULTIFAMILY CONSTRUCTION	5.19%	01/11/30	2.451	0.000	2.447	0.000	1,131,301	1,124,447	99.72%	1,113,609	5,212,446	6,326,054	not rated
CLM0045	08099AAW2	Direct Loans	MULTIFAMILY CONSTRUCTION	6.30%	07/31/30	3.346	0.005	3.337	0.005	10,366,558	10,352,669	100.19%	10,397,028	5,840,824	16,237,852	not rated
CLM0046	05499ALP7	Direct Loans	MULTIFAMILY CONSTRUCTION	6.30%	07/31/30	3.346	0.002	3.337	0.002	4,888,141	4,870,494	99.94%	4,879,102	9,953,715	14,832,817	not rated
CLM0047	86899AFF2	Direct Loans	MULTIFAMILY CONSTRUCTION	7.00%	09/30/28	1.857	0.001	1.857	0.001	3,161,826	2,987,712	98.21%	2,411,853	38,834,670	41,246,523	not rated
CLM0048	90199BDN4	Direct Loans	MULTIFAMILY CONSTRUCTION	5.43%	03/31/2030	0.011	0.000	3.138	0.001	1,277,624	1,244,523	100.02%	1,277,826	-	1,277,826	not rated
CLM0049	FWDCLM049	Direct Loans	MULTIFAMILY CONSTRUCTION	5.43%	03/31/2030	0.011	0.000	3.138	0.000	-	51,026	100.02%	1,436	9,087,512	9,088,948	not rated
CLM0050	FWDCLM050	Direct Loans	MULTIFAMILY CONSTRUCTION	5.43%	03/31/2030	0.011	0.000	3.138	0.000	-	11,965	100.02%	337	2,134,864	2,135,201	not rated
CLM0051	FWDCLM051	Direct Loans	MULTIFAMILY CONSTRUCTION	6.58%	01/11/30	2.927	0.000	2.919	0.000	-	(7,167)	99.25%	(14,395)	1,911,239	1,896,844	not rated
TNT0153	912810TM0	US Treasury	US Treasury	4.00%	11/15/2042	11.605	0.021	0.000	0.000	15,000,000	14,789,427	87.36%	13,103,907	-	13,103,907	Government/ Agency
TNT0155	912810TQ1	US Treasury	US Treasury	3.88%	2/15/2043	11.935	0.144	0.000	0.000	105,000,000	105,173,595	85.70%	89,988,276	-	89,988,276	Government/ Agency
TNT0157	912810TT5	US Treasury	US Treasury	4.13%	8/15/2053	15.403	0.031	0.000	0.000	18,000,000	16,626,642	83.44%	15,018,750	-	15,018,750	Government/ Agency
TNT0159	912810TW8	US Treasury	US Treasury	4.75%	11/15/2043	11.643	0.015	0.000	0.000	10,000,000	10,071,883	95.08%	9,507,812	-	9,507,812	Government/ Agency
TNT0160	912810UB2	US Treasury	US Treasury	4.63%	5/15/2044	11.921	0.083	0.000	0.000	55,000,000	57,141,823	93.33%	51,330,466	-	51,330,466	Government/ Agency
TNT0162	912810UD8	US Treasury	US Treasury	4.13%	8/15/2044	12.474	0.168	0.000	0.000	115,000,000	110,740,107	87.28%	100,373,438	-	100,373,438	Government/ Agency
TNT0164	912810UE6	US Treasury	US Treasury	4.50%	11/15/2054	15.219	0.171	0.000	0.000	93,000,000	91,780,510	88.80%	82,581,098	-	82,581,098	Government/ Agency
TNT0166	912810UF3	US Treasury	US Treasury	4.63%	11/15/2044	12.131	0.085	0.000	0.000	55,600,000	55,018,480	93.05%	51,734,065	-	51,734,065	Government/ Agency
TNT0167	912810UL0	US Treasury	US Treasury	5.00%	5/15/2045	12.123	0.096	0.000	0.000	60,000,000	60,873,114	97.31%	58,387,500	-	58,387,500	Government/ Agency
TNT0168	912810UQ9	US Treasury	US Treasury	4.63%	11/15/2045	12.535	0.047	0.000	0.000	30,000,000	29,461,902	92.63%	27,787,500	-	27,787,500	Government/ Agency
TNT0169	912810UR7	US Treasury	US Treasury	4.75%	2/15/2056	15.523	0.183	0.000	0.000	95,000,000	93,520,635	92.64%	88,008,589	-	88,008,589	Government/ Agency
TNT0170	912810UT3	US Treasury	US Treasury	4.63%	2/15/2046	12.791	0.079	0.000	0.000	50,000,000	48,067,839	92.56%	46,281,250	-	46,281,250	Government/ Agency
ADV0002	NA	Equity	HIT Advisers, LLC	0.00%	na	0.000	0.000	0.000	0.000	999	999	100.00%	1,118,574	-	1,118,574	not rated
CASH	NA	Cash & Cash Equiv	Cash & Cash Equiv	0.00%	na	0.085	0.000	0.085	0.000	79,317,972	79,317,972	100.00%	79,317,972	-	79,317,972	Government/ Agency
Total										8,002,323,279.22	8,057,439,017.97		7,489,161,954.91	376,126,681.02	7,865,288,635.93	

ASSET ID	Ticker	CLASSIFICATION	DESCRIPTION	Contracts	Expiration	Avg Price	Notional Amount	Unrealized Gain (Loss)
Futures - Long	USZ6	Futures	US Long Bond DEC 26	940	12/21/2026	108.625	102,445,312.50	(337,817.20)
	WNZ6	Futures	US Ultra Long Bond DEC 26	250	12/21/2026	110.03125	27,595,710.94	(87,897.87)
Futures - Short	UXYZ6	Futures	US 10yr Ultra Bond DEC 26	1,385	12/21/2026	109.421875	152,220,156.25	670,852.45
Total							282,261,179.69	245,137.38

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
August 31, 2026

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR ¹	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
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¹ The sum of the contribution of effective duration may differ from the reported portfolio effective duration due to forward / unfunded commitments.