

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
October 31, 2022

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR ¹	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
AFN004	31402G5Z2	FNMA Single Family MBS	SINGLE FAMILY ARM	3.97%	7/1/2033	1.449	0.000	3.668	0.000	292,169	292,664	101.94%	297,827	-	297,827	Government/ Agency
AFN008	31401CAR4	FNMA Single Family MBS	SINGLE FAMILY ARM	3.23%	5/1/2033	1.221	0.000	3.651	0.000	121,774	121,988	101.66%	123,794	-	123,794	Government/ Agency
AFN009	31402HAM3	FNMA Single Family MBS	SINGLE FAMILY ARM	4.22%	8/1/2033	1.418	0.000	3.644	0.000	171,728	171,633	102.06%	175,263	-	175,263	Government/ Agency
AFN012	31385XKH9	FNMA Single Family MBS	SINGLE FAMILY ARM	3.71%	8/1/2033	1.513	0.000	3.683	0.000	401,110	400,800	101.74%	408,106	-	408,106	Government/ Agency
AFN013	31403UYG0	FNMA Single Family MBS	SINGLE FAMILY ARM	2.68%	11/1/2033	0.756	0.000	3.304	0.000	705,815	705,970	101.40%	715,730	-	715,730	Government/ Agency
AFN014	31401XXA0	FNMA Single Family MBS	SINGLE FAMILY ARM	3.74%	7/1/2033	1.498	0.000	3.646	0.000	106,558	106,305	100.15%	106,718	-	106,718	Government/ Agency
AFN015	31402DSK7	FNMA Single Family MBS	SINGLE FAMILY ARM	2.86%	8/1/2033	1.387	0.000	3.682	0.000	115,162	115,048	100.10%	115,272	-	115,272	Government/ Agency
AFN019	31396P5W7	FNMA Single Family MBS	SINGLE FAMILY ARM	3.84%	3/25/2037	0.378	0.000	4.303	0.000	104,006	103,342	99.38%	103,360	-	103,360	Government/ Agency
AFN021	31404KR6V	FNMA Single Family MBS	SINGLE FAMILY ARM	2.77%	4/1/2034	1.711	0.000	3.761	0.000	390,576	395,537	99.96%	390,435	-	390,435	Government/ Agency
AFN022	31405UT33	FNMA Single Family MBS	SINGLE FAMILY ARM	1.88%	11/1/2034	1.542	0.000	4.037	0.000	147,090	149,058	99.95%	147,023	-	147,023	Government/ Agency
AFN024	31396VRS9	FNMA Single Family MBS	SINGLE FAMILY ARM	3.99%	4/25/2037	0.314	0.000	4.262	0.000	247,521	246,949	98.25%	243,179	-	243,179	Government/ Agency
AFN027	3136A4TC3	FNMA Single Family MBS	SINGLE FAMILY ARM	4.14%	3/25/2042	0.425	0.000	5.552	0.002	1,804,508	1,806,765	98.51%	1,777,627	-	1,777,627	Government/ Agency
AFN028	3136A6PG3	FNMA Single Family MBS	SINGLE FAMILY ARM	4.09%	6/25/2042	0.426	0.000	5.587	0.003	3,279,618	3,281,793	98.17%	3,219,557	-	3,219,557	Government/ Agency
AFN029	3136A9HU5	FNMA Single Family MBS	SINGLE FAMILY ARM	4.05%	10/25/2042	0.462	0.000	5.959	0.001	1,431,273	1,435,918	98.34%	1,407,523	-	1,407,523	Government/ Agency
AFN034	3136AGXD9	FNMA Single Family MBS	SINGLE FAMILY ARM	4.19%	10/25/2043	0.543	0.000	6.157	0.003	3,420,644	3,433,600	99.02%	3,387,046	-	3,387,046	Government/ Agency
AFN038	31396V4B1	FNMA Single Family MBS	SINGLE FAMILY ARM	3.91%	6/25/2037	0.340	0.000	4.186	0.000	540,814	540,901	99.57%	538,499	-	538,499	Government/ Agency
AFN043	3138EJXW3	FNMA Single Family MBS	SINGLE FAMILY ARM	3.83%	10/1/2042	2.454	0.001	4.729	0.001	1,711,381	1,740,231	100.82%	1,725,467	-	1,725,467	Government/ Agency
AFN046	31407PV1	FNMA Single Family MBS	SINGLE FAMILY ARM	2.88%	2/1/2045	2.322	0.001	4.334	0.002	2,107,877	2,139,720	100.07%	2,109,343	-	2,109,343	Government/ Agency
AFR006	31342ATN9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	3.35%	6/1/2033	1.325	0.000	3.665	0.000	41,904	41,862	101.01%	42,328	-	42,328	Government/ Agency
AFR007	31336CLK7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.09%	10/1/2033	1.733	0.000	3.768	0.000	157,656	157,043	101.51%	160,040	-	160,040	Government/ Agency
AFR008	3128JPEZ9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.02%	7/1/2035	1.321	0.000	4.012	0.000	97,613	97,477	100.28%	97,882	-	97,882	Government/ Agency
AFR011	31396HUT4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	3.71%	2/15/2036	0.073	0.000	2.536	0.000	295,337	295,337	99.72%	294,506	-	294,506	Government/ Agency
AFR012	31396JYM1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	3.76%	4/15/2036	0.220	0.000	4.260	0.000	241,039	240,909	99.76%	240,470	-	240,470	Government/ Agency
AFR015	3137A3CK3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	3.91%	11/15/2040	0.413	0.000	5.458	0.002	1,972,112	1,964,800	98.06%	1,933,910	-	1,933,910	Government/ Agency
AFR017	3137AXXG3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	3.76%	1/15/2043	0.419	0.000	5.876	0.002	1,936,795	1,938,769	97.84%	1,894,872	-	1,894,872	Government/ Agency
AFR018	3137GAPT8	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	3.91%	10/15/2040	0.409	0.000	5.436	0.001	733,719	735,248	98.12%	719,900	-	719,900	Government/ Agency
AFR019	3137B3PV4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	3.81%	8/15/2043	0.422	0.000	5.770	0.002	2,016,466	2,015,709	97.48%	1,965,706	-	1,965,706	Government/ Agency
AFR020	31398QUV7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	3.89%	10/15/2040	0.403	0.000	5.474	0.001	1,534,657	1,533,763	98.89%	1,517,583	-	1,517,583	Government/ Agency
AFR022	3137BBHC7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	3.91%	6/15/2044	0.487	0.000	5.969	0.002	2,287,515	2,295,198	98.54%	2,254,121	-	2,254,121	Government/ Agency
AFR023	3137B6NX5	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	3.91%	12/15/2043	0.507	0.000	6.067	0.001	597,433	599,369	98.08%	585,975	-	585,975	Government/ Agency
AFR025	31397KE23	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.08%	8/15/2037	0.266	0.000	4.368	0.001	1,804,455	1,818,859	100.84%	1,819,582	-	1,819,582	Government/ Agency
AFR026	3137A3L31	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	3.96%	11/15/2040	0.418	0.000	5.458	0.001	1,410,428	1,419,240	98.39%	1,387,689	-	1,387,689	Government/ Agency
AFR028	31397GWW1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	3.74%	5/15/2037	0.313	0.000	4.757	0.000	69,577	69,565	99.65%	69,331	-	69,331	Government/ Agency
FRS374	3128PQVN8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	0.873	0.000	0.871	0.000	8,553	8,548	98.53%	8,427	-	8,427	Government/ Agency
FRS376	3128PQU25	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	0.758	0.000	0.753	0.000	3,413	3,410	98.69%	3,368	-	3,368	Government/ Agency
FRS377	3128MCKV6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	12/1/2024	0.837	0.000	0.834	0.000	1,917	1,916	98.58%	1,890	-	1,890	Government/ Agency
FRS393	3128PQKX8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	11/1/2024	0.834	0.000	0.830	0.000	71,829	71,942	98.58%	70,809	-	70,809	Government/ Agency
FRS399	3128MCPK5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2025	1.014	0.000	1.013	0.000	14,491	14,515	98.32%	14,247	-	14,247	Government/ Agency
FRS400	3128PRBZ1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	0.909	0.000	0.907	0.000	7,540	7,551	98.47%	7,425	-	7,425	Government/ Agency
FRS401	3128PRNS4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2025	1.112	0.000	1.109	0.000	838	840	98.18%	823	-	823	Government/ Agency
FRS403	31294L6X6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2025	0.908	0.000	0.906	0.000	409	410	98.47%	403	-	403	Government/ Agency
FRS406	3128MCJ63	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	11/1/2024	0.764	0.000	0.761	0.000	976	977	98.69%	963	-	963	Government/ Agency
FRS409	3128MCLY9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	0.764	0.000	0.761	0.000	7,229	7,242	98.69%	7,134	-	7,134	Government/ Agency
FRS410	3128MCWR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2025	1.084	0.000	1.083	0.000	30,292	30,367	98.22%	29,754	-	29,754	Government/ Agency
FRS411	3128PT3C7	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2026	1.408	0.000	1.403	0.000	946	947	97.80%	925	-	925	Government/ Agency
FRS412	3128PUPG1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.474	0.000	1.470	0.000	9,784	9,804	97.72%	9,561	-	9,561	Government/ Agency
FRS413	3128PUR46	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.003	0.000	0.996	0.000	3,095	3,097	98.32%	3,043	-	3,043	Government/ Agency
FRS414	3128MMNB5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.356	0.000	1.358	0.000	28,189	28,277	97.88%	27,592	-	27,592	Government/ Agency
FRS415	3128PUFW7	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2026	0.718	0.000	0.711	0.000	9,537	9,559	98.75%	9,418	-	9,418	Government/ Agency
FRS417	3128PUVVW8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.390	0.000	1.392	0.000	8,677	8,702	97.84%	8,489	-	8,489	Government/ Agency
FRS439	3128MDN2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	6/1/2026	0.469	0.000	0.468	0.000	42,273	42,540	99.72%	42,155	-	42,155	Government/ Agency
FRS444	31306XNY5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	1.837	0.000	1.829	0.000	118,077	118,685	95.90%	113,238	-	113,238	Government/ Agency
FRS445	3128PT7B5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	2/1/2026	1.294	0.000	1.293	0.000	5,234	5,251	97.14%	5,085	-	5,085	Government/ Agency
FRS446	31306XCR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	8/1/2027	1.954	0.000	1.941	0.000	35,018	35,201	95.90%	33,583	-	33,583	Government/ Agency
FRS447	31306XND1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	2.039	0.000	2.037	0.000	53,141	53,403	95.90%	50,963	-	50,963	Government/ Agency
FRS448	31306XKM4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	1.655	0.000	1.653	0.000	96,923	97,424	95.90%	92,951	-	92,951	Government/ Agency
FRS449	3128PTSP1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	1/1/2026	1.260	0.000	1.259	0.000	1,283,278	1,287,222	97.20%	1,247,353	-	1,247,353	Government/ Agency
FRS450	31306YB75	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2027	1.680	0.000	1.673	0.000	75,580	75,999	95.90%	72,482	-	72,482	Government/ Agency
FRS451	3128MMRC9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2028	2.238	0.000	2.247	0.000	363,023	365,538	95.84%	347,918	-	347,918	Government/ Agency
FRS454	3128MDRN5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	6/1/2026	0.507	0.000	0.506	0.000	11,011	11,076	99.69%	10,977	-	10,977	Government/ Agency

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FRS459	3128PT4D4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2026	1.314	0.000	1.311	0.000	78,128	78,382	97.92%	76,505	-	76,505	Government/ Agency
FRS462	3128MDVC4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2026	1.187	0.000	1.187	0.000	496,410	499,496	98.09%	486,932	-	486,932	Government/ Agency
FSF807	31418PTH8	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	0.971	0.000	0.968	0.000	125,126	125,170	98.26%	122,953	-	122,953	Government/ Agency
FSF809	31418PKG9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	0.863	0.000	0.861	0.000	187	187	98.43%	184	-	184	Government/ Agency
FSF810	31418NQS2	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.004	0.000	1.001	0.000	7,999	8,009	98.22%	7,856	-	7,856	Government/ Agency
FSF811	31418QT78	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.005	0.000	1.003	0.000	3,404	3,405	98.21%	3,343	-	3,343	Government/ Agency
FSF812	31417UXT7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.041	0.000	1.039	0.000	13,243	13,247	98.17%	13,000	-	13,000	Government/ Agency
FSF813	31417MTG8	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	9/1/2024	0.826	0.000	0.822	0.000	7,738	7,740	98.48%	7,621	-	7,621	Government/ Agency
FSF814	31417UXN0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.005	0.000	1.003	0.000	4,767	4,768	98.22%	4,682	-	4,682	Government/ Agency
FSF818	31418PXW0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	0.970	0.000	0.968	0.000	281	281	98.26%	276	-	276	Government/ Agency
FSF819	31416QVA0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	7/1/2024	0.718	0.000	0.714	0.000	519	518	98.65%	512	-	512	Government/ Agency
FSF820	31418P3N3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.068	0.000	1.064	0.000	4,880	4,878	98.12%	4,789	-	4,789	Government/ Agency
FSF821	31418PFJ9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	0.935	0.000	0.932	0.000	213,253	213,328	98.32%	209,665	-	209,665	Government/ Agency
FSF823	31417NZJ5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	12/1/2024	0.899	0.000	0.899	0.000	187,201	187,319	99.00%	185,335	-	185,335	Government/ Agency
FSF824	31418RW64	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	3/1/2025	1.004	0.000	1.007	0.000	233,925	234,164	98.92%	231,396	-	231,396	Government/ Agency
FSF825	31417TNG7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	1/1/2025	0.935	0.000	0.936	0.000	141,515	141,653	98.97%	140,062	-	140,062	Government/ Agency
FSF826	31417SAP5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	10/1/2024	0.863	0.000	0.863	0.000	2,558	2,554	99.03%	2,533	-	2,533	Government/ Agency
FSF827	31418TLB1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2025	1.040	0.000	1.043	0.000	100,009	100,084	98.90%	98,907	-	98,907	Government/ Agency
FSF828	31418PLN3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	4/1/2025	1.005	0.000	1.008	0.000	1,273	1,274	98.92%	1,260	-	1,260	Government/ Agency
FSF829	31417YPE1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2025	1.038	0.000	1.041	0.000	47,889	47,900	98.90%	47,361	-	47,361	Government/ Agency
FSF831	31412UBX7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2024	0.608	0.000	0.606	0.000	33,833	33,857	99.24%	33,575	-	33,575	Government/ Agency
FSF896	3138AR5T7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2026	1.599	0.000	1.589	0.000	64,216	64,532	95.88%	61,571	-	61,571	Government/ Agency
FSF897	31416PW78	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2024	0.681	0.000	0.677	0.000	12,689	12,706	98.71%	12,525	-	12,525	Government/ Agency
FSF912	31418T2H9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	9/1/2025	1.179	0.000	1.178	0.000	4,773	4,793	97.99%	4,677	-	4,677	Government/ Agency
FSF913	3138AAG3A	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.532	0.000	1.527	0.000	2,253	2,263	97.54%	2,197	-	2,197	Government/ Agency
FSF938	3140EY4P3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.00%	4/1/2031	2.981	0.002	2.993	0.002	3,419,038	3,471,346	93.61%	3,200,677	-	3,200,677	Government/ Agency
FRS036	31356HSN8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	7/1/2024	0.724	0.000	0.722	0.000	10,161	10,161	101.92%	10,356	-	10,356	Government/ Agency
FRS097	31292GUZ7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2028	1.810	0.000	1.947	0.000	648	648	103.27%	669	-	669	Government/ Agency
FRS098	31292GU20	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	4/1/2028	1.844	0.000	1.989	0.000	298	298	102.27%	304	-	304	Government/ Agency
FRS123	31292G7H3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/1/2029	2.049	0.000	2.271	0.000	10,208	10,042	104.75%	10,693	-	10,693	Government/ Agency
FRS124	31292G6K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	10/1/2029	2.088	0.000	2.283	0.000	1,689	1,689	103.95%	1,756	-	1,756	Government/ Agency
FRS130	31292HAV6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	2/1/2030	2.237	0.000	2.314	0.000	467	467	104.09%	486	-	486	Government/ Agency
FRS133	31292HAK0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/1/2030	2.062	0.000	2.299	0.000	2,387	2,348	104.81%	2,502	-	2,502	Government/ Agency
FRS138	31292HA95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2030	2.384	0.000	2.551	0.000	11,339	10,848	104.53%	11,853	-	11,853	Government/ Agency
FRS139	31293PG41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2029	1.792	0.000	1.834	0.000	4,095	4,007	103.12%	4,223	-	4,223	Government/ Agency
FRS144	31292HAA2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	12/1/2029	2.274	0.000	2.396	0.000	281	281	105.91%	298	-	298	Government/ Agency
FRS155	31293T4W4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/1/2029	1.815	0.000	1.841	0.000	4,081	4,052	103.88%	4,240	-	4,240	Government/ Agency
FRS165	31292HFU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/1/2030	2.264	0.000	2.523	0.000	413	413	105.35%	435	-	435	Government/ Agency
FRS182	31292HH56	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2031	2.310	0.000	2.474	0.000	449	449	105.29%	473	-	473	Government/ Agency
FRS183	31292HJJ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/1/2031	2.166	0.000	2.215	0.000	251	251	104.81%	263	-	263	Government/ Agency
FRS189	31298PZK9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	6/1/2031	2.287	0.000	2.537	0.000	6,490	6,490	103.02%	6,686	-	6,686	Government/ Agency
FRS208	31292HVU5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	3.169	0.000	3.433	0.000	16	59	101.21%	16	-	16	Government/ Agency
FRS212	31287VXK1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	8/1/2032	2.922	0.000	3.282	0.000	5,040	5,069	104.06%	5,245	-	5,245	Government/ Agency
FRS213	31283HSW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2032	2.763	0.000	3.087	0.000	5,411	5,445	103.79%	5,616	-	5,616	Government/ Agency
FRS221	31296SUF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	3.334	0.000	3.654	0.000	118,905	119,726	102.78%	122,211	-	122,211	Government/ Agency
FRS223	31292HAK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	3.172	0.000	3.515	0.000	222,418	224,099	102.55%	228,092	-	228,092	Government/ Agency
FRS239	31297B6N7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2034	3.268	0.000	3.578	0.000	2,151	2,165	102.68%	2,209	-	2,209	Government/ Agency
FRS242	31297DTE8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.437	0.000	3.811	0.000	463,269	466,582	102.91%	476,771	-	476,771	Government/ Agency
FRS243	31297DTB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.486	0.000	3.810	0.000	139,253	140,213	102.90%	143,297	-	143,297	Government/ Agency
FRS247	31297CZM5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	2.197	0.000	2.329	0.000	58,011	58,465	101.57%	58,920	-	58,920	Government/ Agency
FRS256	31297DJN9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.500	0.000	3.845	0.000	49,264	49,644	102.94%	50,714	-	50,714	Government/ Agency
FRS257	31297DAH1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.442	0.000	3.785	0.000	18,018	18,142	102.87%	18,534	-	18,534	Government/ Agency
FRS260	31297F5C3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	2.323	0.000	2.392	0.000	77,242	77,447	100.64%	77,734	-	77,734	Government/ Agency
FRS263	31297F5W9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2034	3.473	0.000	3.812	0.000	43,493	43,793	102.93%	44,768	-	44,768	Government/ Agency
FRS264	31297GDF5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	3.528	0.000	3.847	0.000	30,489	30,733	102.95%	31,389	-	31,389	Government/ Agency
FRS268	31297HLJ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.509	0.000	3.737	0.000	120,491	121,018	101.38%	122,158	-	122,158	Government/ Agency
FRS269	31297HY86	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2035	3.155	0.000	3.443	0.000	252,047	254,066	102.61%	258,615	-	258,615	Government/ Agency
FRS270	31297HR68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.533	0.000	3.809	0.000	314,515	315,759	101.41%	318,946	-	318,946	Government/ Agency
FRS271	31297HR50	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.496	0.000	3.713	0.000	127,727	128,234	101.35%	129,452	-	129,452	Government/ Agency
FRS272	31297HAE9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2034	3.708	0.000	3.966	0.000	184,370	185,094	101.54%	187,203	-	187,203	Government/ Agency

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
October 31, 2022

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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
FRS273	31297LBQ2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	2.831	0.000	2.965	0.000	182,337	183,061	100.92%	184,013	-	184,013	Government/ Agency
FRS282	31297MR42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	3.591	0.000	3.953	0.000	158,337	159,319	103.01%	163,102	-	163,102	Government/ Agency
FRS283	31297MR34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	2.162	0.000	2.283	0.000	55,059	55,380	101.52%	55,897	-	55,897	Government/ Agency
FRS285	31297NB39	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	3.564	0.000	3.935	0.000	268,181	269,980	102.97%	276,147	-	276,147	Government/ Agency
FRS286	31297QRZ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	3.490	0.000	3.831	0.000	210,732	212,150	102.95%	216,958	-	216,958	Government/ Agency
FRS288	3128K66R6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.707	0.000	4.016	0.000	67,522	67,491	99.68%	67,305	-	67,305	Government/ Agency
FRS294	3128K7RU4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	3.624	0.000	3.979	0.000	79,276	79,734	103.02%	81,674	-	81,674	Government/ Agency
FRS298	31297V5R5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2035	3.484	0.000	4.020	0.000	124,203	125,015	105.22%	130,686	-	130,686	Government/ Agency
FRS302	31297VLY2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2035	3.023	0.000	3.608	0.000	43,578	43,888	104.45%	45,516	-	45,516	Government/ Agency
FRS313	3128K7HL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2035	3.876	0.000	4.211	0.000	31,039	30,504	99.69%	30,944	-	30,944	Government/ Agency
FRS314	3128KAYT2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2036	3.977	0.000	4.306	0.000	3,498	3,446	101.80%	3,561	-	3,561	Government/ Agency
FRS319	3128KGD70	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2036	3.995	0.000	4.351	0.000	240,147	238,323	101.68%	244,181	-	244,181	Government/ Agency
FRS320	3128KHSS6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	3.786	0.000	4.153	0.000	140,799	139,714	101.72%	143,220	-	143,220	Government/ Agency
FRS321	3128KCG43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2036	3.981	0.000	4.295	0.000	63,552	62,637	99.74%	63,388	-	63,388	Government/ Agency
FRS322	3128KETP8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2036	3.627	0.000	4.189	0.000	71,941	72,278	105.49%	75,890	-	75,890	Government/ Agency
FRS323	3128LXS76	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	10/1/2036	3.865	0.000	4.206	0.000	215,023	211,859	99.69%	214,366	-	214,366	Government/ Agency
FRS324	3128LXRR3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2036	3.780	0.000	4.097	0.000	42,889	42,269	99.65%	42,741	-	42,741	Government/ Agency
FRS329	3128KL4H7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2037	3.887	0.000	4.419	0.000	24,222	24,135	101.84%	24,667	-	24,667	Government/ Agency
FRS330	3128KLRU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	3.916	0.000	4.231	0.000	122,546	121,639	101.81%	124,763	-	124,763	Government/ Agency
FRS331	3128M4FX6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	3.843	0.000	4.351	0.000	40,242	39,932	101.79%	40,962	-	40,962	Government/ Agency
FRS336	3128KR6X7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.985	0.000	4.337	0.000	41,527	40,478	99.75%	41,424	-	41,424	Government/ Agency
FRS339	3128KSER9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	4.074	0.000	4.456	0.000	241,687	235,622	99.77%	241,134	-	241,134	Government/ Agency
FRS340	3128KR7M0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	4.023	0.000	4.411	0.000	87,783	85,541	99.77%	87,582	-	87,582	Government/ Agency
FRS341	3128TKFK6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2037	3.808	0.000	4.023	0.000	30,982	30,209	99.69%	30,885	-	30,885	Government/ Agency
FRS343	3128L04M1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2037	3.693	0.000	4.274	0.000	147,994	148,946	105.86%	156,670	-	156,670	Government/ Agency
FRS346	3128M5NV8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	3.941	0.000	4.488	0.000	87,172	86,801	101.71%	88,659	-	88,659	Government/ Agency
FRS349	3128M5BA7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2037	3.583	0.000	4.140	0.000	235,645	236,739	103.12%	243,008	-	243,008	Government/ Agency
FRS351	3128M5DW7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2037	3.754	0.000	4.347	0.000	5,893	5,910	103.32%	6,088	-	6,088	Government/ Agency
FRS358	3128LDFN7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2038	4.200	0.000	4.709	0.000	124,003	122,164	101.81%	126,250	-	126,250	Government/ Agency
FRS363	3128LCQ25	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2038	4.247	0.000	4.668	0.000	13,992	13,920	99.78%	13,962	-	13,962	Government/ Agency
FRS364	3128MJLD0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2039	4.363	0.000	4.806	0.000	247,302	248,164	99.82%	246,845	-	246,845	Government/ Agency
FRS365	312932H41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2039	4.756	0.000	4.933	0.000	101,892	102,045	94.24%	96,028	-	96,028	Government/ Agency
FRS368	3128KXPZ8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2037	3.650	0.000	4.249	0.000	2,997	3,083	105.77%	3,170	-	3,170	Government/ Agency
FRS371	312938FB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	4.488	0.000	4.706	0.000	6,679	6,678	97.14%	6,488	-	6,488	Government/ Agency
FRS372	312938CG6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	4.562	0.000	4.819	0.000	237,343	237,459	97.13%	230,542	-	230,542	Government/ Agency
FRS385	312941SC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2040	4.754	0.000	5.205	0.001	594,843	600,544	99.90%	594,225	-	594,225	Government/ Agency
FRS386	312941WB9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2040	4.629	0.000	4.812	0.000	214,186	216,176	94.38%	202,142	-	202,142	Government/ Agency
FRS389	312942AD7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2040	5.133	0.000	5.409	0.000	73,572	74,257	93.96%	69,132	-	69,132	Government/ Agency
FRS391	312942KX2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2040	4.663	0.001	5.018	0.001	765,758	773,760	97.12%	743,716	-	743,716	Government/ Agency
FRS392	312946EH5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2041	3.872	0.000	4.073	0.000	98,386	100,731	99.66%	98,053	-	98,053	Government/ Agency
FRS419	3128MJQX1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2041	5.294	0.001	5.440	0.001	1,490,906	1,499,235	91.19%	1,359,546	-	1,359,546	Government/ Agency
FRS420	3129447K1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	5.022	0.000	5.243	0.000	13,702	13,959	94.09%	12,891	-	12,891	Government/ Agency
FRS426	3128MJQ78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	5.310	0.002	5.464	0.002	1,884,808	1,903,497	91.16%	1,718,268	-	1,718,268	Government/ Agency
FRS427	3132GKF43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2041	5.253	0.001	5.410	0.001	937,461	946,593	91.20%	854,921	-	854,921	Government/ Agency
FRS429	3132HLM34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	5.489	0.002	5.580	0.002	2,382,312	2,407,537	88.09%	2,098,580	-	2,098,580	Government/ Agency
FRS431	31292SAN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	5.550	0.003	5.643	0.003	3,702,929	3,734,888	88.01%	3,258,865	-	3,258,865	Government/ Agency
FRS432	3132HNTY5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	5.522	0.000	5.619	0.000	285,690	289,935	87.86%	251,020	-	251,020	Government/ Agency
FRS433	3132HQBE1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	5.537	0.002	5.635	0.002	2,087,140	2,137,394	87.86%	1,833,851	-	1,833,851	Government/ Agency
FRS434	31292SAX8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	5.580	0.003	5.672	0.003	3,217,666	3,293,785	87.86%	2,827,180	-	2,827,180	Government/ Agency
FRS435	3132HP4F8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	5.644	0.001	5.731	0.001	1,641,354	1,680,708	87.86%	1,442,165	-	1,442,165	Government/ Agency
FRS437	3132HRH45	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	5.568	0.002	5.644	0.003	3,019,715	3,087,100	88.11%	2,660,802	-	2,660,802	Government/ Agency
FRS438	3132HPN42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	5.596	0.002	5.825	0.002	1,934,960	1,994,541	90.84%	1,757,717	-	1,757,717	Government/ Agency
FRS440	3132GRK02	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	5.313	0.002	5.468	0.003	3,031,397	3,107,642	91.16%	2,763,517	-	2,763,517	Government/ Agency
FRS441	3132GRKB6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	5.281	0.002	5.441	0.002	2,484,189	2,561,730	91.18%	2,265,101	-	2,265,101	Government/ Agency
FRS442	3132GTYYK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2042	5.422	0.002	5.592	0.002	1,814,113	1,857,726	91.04%	1,651,599	-	1,651,599	Government/ Agency
FRS453	312934SC7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.630	0.001	4.955	0.001	1,096,155	1,130,627	97.12%	1,064,629	-	1,064,629	Government/ Agency
FRS455	3132GEZY5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2041	4.979	0.000	5.368	0.000	444,426	459,343	97.08%	431,450	-	431,450	Government/ Agency
FRS456	3132GRTL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	4.766	0.000	5.046	0.000	272,131	281,424	96.95%	263,821	-	263,821	Government/ Agency
FRS457	3128M7CL8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2039	4.316	0.000	4.585	0.000	283,807	292,608	97.15%	275,716	-	275,716	Government/ Agency
FRS458	3128M6T73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2038	3.844	0.000	4.013	0.000	214,219	220,534	97.23%	208,292	-	208,292	Government/ Agency

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
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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
FRS463	312942U78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2040	4.883	0.001	5.242	0.001	837,314	870,472	97.10%	813,007	-	813,007	Government/ Agency
FRS464	312936FJ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2039	4.684	0.001	5.001	0.001	1,349,183	1,400,427	97.12%	1,310,371	-	1,310,371	Government/ Agency
FRS465	312933RC0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2039	4.619	0.001	4.915	0.001	877,236	910,060	97.13%	852,048	-	852,048	Government/ Agency
FRS469	3132L5TQ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2040	4.189	0.000	4.391	0.000	333,938	346,621	97.18%	324,528	-	324,528	Government/ Agency
FRS470	3132GFVU8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	5.017	0.000	5.398	0.000	203,783	212,003	96.95%	197,560	-	197,560	Government/ Agency
FRS471	312944Q95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2040	4.860	0.000	5.208	0.000	214,458	222,904	97.11%	208,254	-	208,254	Government/ Agency
FRS472	3132GDJ60	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2041	4.928	0.000	5.298	0.000	499,844	519,778	97.10%	485,329	-	485,329	Government/ Agency
FRS473	3128MJUC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2044	5.306	0.001	5.894	0.002	1,582,149	1,652,684	96.60%	1,528,394	-	1,528,394	Government/ Agency
FRS474	312938GE7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	4.693	0.000	5.007	0.000	430,385	446,710	97.12%	418,006	-	418,006	Government/ Agency
FRS475	312945RT7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2041	4.652	0.000	4.887	0.000	153,852	159,847	97.13%	149,439	-	149,439	Government/ Agency
FRS476	3132M3DF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	5.203	0.001	5.755	0.001	662,701	691,402	96.70%	640,807	-	640,807	Government/ Agency
FRS479	3128MJTN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2043	5.721	0.001	5.840	0.001	1,568,989	1,543,596	87.74%	1,376,620	-	1,376,620	Government/ Agency
FRS480	31292SCB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	5.781	0.001	6.064	0.001	932,485	943,732	90.53%	844,155	-	844,155	Government/ Agency
FRS481	3132M9PA6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	5.690	0.001	5.956	0.001	756,546	765,679	90.53%	684,882	-	684,882	Government/ Agency
FRS482	3132M9Y73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	5.843	0.000	6.138	0.001	551,143	557,783	90.53%	498,935	-	498,935	Government/ Agency
FRS483	3132MAAK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	5.427	0.000	5.659	0.000	103,360	104,622	90.59%	93,634	-	93,634	Government/ Agency
FRS484	3128MJVS6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	5.600	0.002	6.095	0.002	2,114,608	2,200,399	93.07%	1,968,044	-	1,968,044	Government/ Agency
FRS485	3132QLTA1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	5.644	0.000	6.152	0.000	319,919	334,231	93.07%	297,745	-	297,745	Government/ Agency
FRS486	3132QLSJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2044	5.556	0.000	6.084	0.000	433,608	453,069	93.07%	403,554	-	403,554	Government/ Agency
FRS488	3128MJVV7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2045	5.609	0.000	6.120	0.000	474,916	496,496	93.07%	442,000	-	442,000	Government/ Agency
FRS489	3132JNQ59	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2043	5.474	0.001	5.851	0.001	767,201	800,879	93.26%	715,465	-	715,465	Government/ Agency
FRS490	3132M92L7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2044	5.417	0.000	5.838	0.000	422,010	441,043	93.13%	393,024	-	393,024	Government/ Agency
FRS491	3132M75X2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2044	5.541	0.001	5.983	0.001	922,021	963,331	93.13%	858,692	-	858,692	Government/ Agency
FRS492	3132QNE62	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	5.500	0.001	6.010	0.001	1,528,404	1,600,297	93.07%	1,422,470	-	1,422,470	Government/ Agency
FRS493	3128MJVL1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2044	5.590	0.000	6.082	0.001	539,665	563,856	93.07%	502,261	-	502,261	Government/ Agency
FRS494	3128MJVR8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2045	5.801	0.002	6.105	0.002	1,875,740	1,929,593	90.43%	1,696,301	-	1,696,301	Government/ Agency
FRS495	3128MJVV9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2045	5.807	0.002	6.099	0.002	2,556,496	2,626,084	90.43%	2,311,934	-	2,311,934	Government/ Agency
FRS496	3132M8F68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2044	5.513	0.000	5.950	0.000	405,824	423,869	93.13%	377,950	-	377,950	Government/ Agency
FRS497	3132L6ST9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2044	5.575	0.002	6.046	0.002	1,819,821	1,901,363	93.13%	1,694,827	-	1,694,827	Government/ Agency
FRS498	3128MJV31	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	5.573	0.000	6.107	0.000	510,754	533,910	93.07%	475,354	-	475,354	Government/ Agency
FRS499	3132QRA26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	5.961	0.001	6.251	0.001	1,133,205	1,156,318	90.34%	1,023,737	-	1,023,737	Government/ Agency
FRS500	3128MJW09	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	5.899	0.001	6.200	0.001	1,457,064	1,478,207	90.28%	1,315,400	-	1,315,400	Government/ Agency
FRS501	3128MJVP2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2044	5.348	0.000	6.004	0.000	173,972	183,793	96.48%	167,844	-	167,844	Government/ Agency
FRS502	3128MJVB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	5.747	0.002	6.032	0.002	1,903,926	1,941,553	90.53%	1,723,576	-	1,723,576	Government/ Agency
FRS503	3132MAVQ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2044	5.397	0.001	6.042	0.001	1,063,466	1,123,312	96.48%	1,026,004	-	1,026,004	Government/ Agency
FRS504	3132GGHN8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	4.988	0.000	5.309	0.000	172,329	181,208	96.95%	167,066	-	167,066	Government/ Agency
FRS505	3132QLEX7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2044	5.232	0.000	5.683	0.000	60,875	64,324	95.98%	58,427	-	58,427	Government/ Agency
FRS506	3128MJXE5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2045	5.948	0.003	6.275	0.003	2,943,276	3,014,972	90.18%	2,654,356	-	2,654,356	Government/ Agency
FRS507	3128MJYR5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2046	6.314	0.003	6.383	0.003	3,745,348	3,786,171	82.88%	3,104,052	-	3,104,052	Government/ Agency
FRS508	3128MJYF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	4/1/2046	6.205	0.001	6.264	0.001	871,746	881,214	83.75%	730,110	-	730,110	Government/ Agency
FRS509	3128MJJS0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	1/1/2043	5.604	0.001	5.611	0.001	1,292,849	1,306,275	84.22%	1,088,854	-	1,088,854	Government/ Agency
FRS511	3132QRC40	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2045	5.917	0.001	6.081	0.001	815,680	833,942	87.46%	713,378	-	713,378	Government/ Agency
FRS512	3128MJVQ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2045	5.925	0.001	6.090	0.001	606,759	620,346	87.52%	531,038	-	531,038	Government/ Agency
FRS513	3128MJYT1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	6.191	0.001	6.409	0.001	1,057,516	1,081,474	87.24%	922,569	-	922,569	Government/ Agency
FRS514	3128MJWU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2045	6.041	0.001	6.219	0.002	1,641,127	1,678,069	87.46%	1,435,298	-	1,435,298	Government/ Agency
FRS515	3132WGQ26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	6.241	0.002	6.463	0.002	2,411,733	2,466,762	87.24%	2,103,980	-	2,103,980	Government/ Agency
FRS516	3128MJXK1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2045	5.969	0.004	6.289	0.004	4,454,254	4,537,006	90.18%	4,017,011	-	4,017,011	Government/ Agency
FRS517	3128MJYC8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2046	6.000	0.001	6.404	0.001	1,116,555	1,139,953	90.09%	1,005,904	-	1,005,904	Government/ Agency
FRS519	3132VGF0X	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	5.972	0.002	6.437	0.002	1,686,242	1,722,303	90.03%	1,518,081	-	1,518,081	Government/ Agency
FRS520	3132WJKV1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	5.989	0.005	6.383	0.005	5,428,769	5,542,473	90.09%	4,890,775	-	4,890,775	Government/ Agency
FRS521	3132WFFT1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	5.686	0.001	6.370	0.001	721,263	743,154	92.82%	669,469	-	669,469	Government/ Agency
FRS522	3132QREU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2045	5.691	0.001	6.284	0.001	662,858	683,185	93.01%	616,502	-	616,502	Government/ Agency
FRS523	3128MJX88	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2046	5.970	0.002	6.327	0.002	1,677,653	1,709,203	90.12%	1,511,921	-	1,511,921	Government/ Agency
FRS524	3128MJYH7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	6.006	0.000	6.348	0.000	512,085	521,804	90.09%	461,337	-	461,337	Government/ Agency
FRS525	3132VJEB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	6.108	0.000	6.496	0.001	608,275	619,580	89.93%	547,044	-	547,044	Government/ Agency
FRS528	3132QQUH9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2045	5.632	0.000	6.173	0.000	461,068	474,731	93.01%	428,823	-	428,823	Government/ Agency
FRS529	3132QVPU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	5.718	0.000	6.381	0.000	273,124	281,319	92.88%	253,682	-	253,682	Government/ Agency
FRS530	3132QW575	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	5.642	0.001	6.283	0.001	740,095	762,423	92.85%	687,180	-	687,180	Government/ Agency
FRS531	3132QVPP0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	5.617	0.001	6.222	0.001	1,510,461	1,555,879	92.88%	1,402,939	-	1,402,939	Government/ Agency
FRS532	3128MJYJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	5.668	0.001	6.330	0.001	868,156	895,347	92.85%	806,085	-	806,085	Government/ Agency

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR ¹	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FRS533	3132WDGM0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	5.640	0.000	6.314	0.000	453,770	467,974	93.26%	423,170	-	423,170	Government/ Agency
FRS534	3132WECW0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	5.646	0.001	6.317	0.001	1,129,794	1,165,201	92.85%	1,049,016	-	1,049,016	Government/ Agency
FRS535	3132QXA49	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	5.567	0.001	6.168	0.002	1,545,110	1,593,341	92.85%	1,434,639	-	1,434,639	Government/ Agency
FRS536	3128MJU81	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2044	5.580	0.003	6.026	0.003	3,481,027	3,606,867	93.13%	3,241,933	-	3,241,933	Government/ Agency
FRS537	3128MJWW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2045	5.603	0.004	6.186	0.004	4,446,244	4,598,705	93.01%	4,135,297	-	4,135,297	Government/ Agency
FRS538	3128MJXY1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2046	5.664	0.001	6.279	0.001	703,412	725,230	92.88%	653,340	-	653,340	Government/ Agency
FRS539	3132WGUH8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2046	5.610	0.001	6.269	0.001	931,967	961,124	92.82%	865,042	-	865,042	Government/ Agency
FRS540	3132WJPS4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	5.799	0.001	6.472	0.001	793,465	818,297	92.82%	736,486	-	736,486	Government/ Agency
FRS541	3132WJFB2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	5.771	0.002	6.455	0.002	1,714,209	1,767,755	92.82%	1,591,112	-	1,591,112	Government/ Agency
FRS542	3132WJLF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	5.737	0.000	6.454	0.001	507,105	523,005	92.82%	470,690	-	470,690	Government/ Agency
FRS543	3132QS4X3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2045	5.624	0.006	6.172	0.007	7,062,618	7,322,291	93.01%	6,568,694	-	6,568,694	Government/ Agency
FRS545	3128MJX54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	5.655	0.000	6.288	0.000	4,350	4,518	92.85%	4,039	-	4,039	Government/ Agency
FRS546	31335AWW4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	5.672	0.000	6.299	0.000	4,934	5,126	92.85%	4,581	-	4,581	Government/ Agency
FRS547	3128MJ2H2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2047	5.668	0.000	6.410	0.000	63,274	65,770	92.76%	58,691	-	58,691	Government/ Agency
FRS548	3132QVJF9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	5.616	0.000	6.197	0.000	88,952	92,387	92.88%	82,620	-	82,620	Government/ Agency
FRS549	3128MJ2D1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2047	5.639	0.003	6.415	0.004	3,676,415	3,821,258	92.12%	3,386,677	-	3,386,677	Government/ Agency
FSF122	31371E4Y8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	5/1/2025	0.852	0.000	0.857	0.000	54	54	102.30%	56	-	56	Government/ Agency
FSF170	31378FZ81	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2027	1.576	0.000	1.640	0.000	15,758	15,758	102.60%	16,167	-	16,167	Government/ Agency
FSF183	31371GVF4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	7/1/2028	1.770	0.000	1.937	0.000	527	527	103.13%	544	-	544	Government/ Agency
FSF185	31371GX47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2028	1.788	0.000	1.859	0.000	452	452	103.03%	465	-	465	Government/ Agency
FSF187	31380LFK9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	1.983	0.000	2.206	0.000	11,097	11,096	102.40%	11,363	-	11,363	Government/ Agency
FSF189	31379YRM7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	2.032	0.000	2.253	0.000	15,326	15,327	102.43%	15,699	-	15,699	Government/ Agency
FSF198	31371HDU9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2028	1.995	0.000	2.083	0.000	18,907	18,816	100.63%	19,026	-	19,026	Government/ Agency
FSF200	31371HFM5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2029	2.032	0.000	2.155	0.000	21,283	21,182	100.66%	21,423	-	21,423	Government/ Agency
FSF206	31378QD99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2028	1.933	0.000	2.030	0.000	15,303	15,214	100.58%	15,392	-	15,392	Government/ Agency
FSF210	31378UHX3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/1/2027	0.655	0.000	0.660	0.000	6,304	6,308	100.98%	6,366	-	6,366	Government/ Agency
FSF242	31371JDS0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2030	2.059	0.000	2.345	0.000	4,737	4,619	104.85%	4,967	-	4,967	Government/ Agency
FSF260	31371J3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	2.142	0.000	2.455	0.000	129	129	104.17%	134	-	134	Government/ Agency
FSF264	31371J3W2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	5/1/2031	2.317	0.000	2.447	0.000	135	135	106.14%	144	-	144	Government/ Agency
FSF267	31387JEM4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	2.462	0.000	2.694	0.000	46,177	46,224	104.68%	48,338	-	48,338	Government/ Agency
FSF268	31387JTH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/1/2031	2.309	0.000	2.526	0.000	90,727	90,830	104.28%	94,612	-	94,612	Government/ Agency
FSF289	31387XF83	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	9/1/2031	0.543	0.000	0.546	0.000	8,952	9,020	100.75%	9,019	-	9,019	Government/ Agency
FSF294	31388KPY2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2031	2.669	0.000	2.812	0.000	22,742	22,770	105.08%	23,897	-	23,897	Government/ Agency
FSF295	31385H3F7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/1/2032	2.539	0.000	2.880	0.000	9,986	9,994	105.07%	10,493	-	10,493	Government/ Agency
FSF307	31388XS08	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	2/1/2032	2.585	0.000	2.964	0.000	11,600	11,582	103.45%	12,000	-	12,000	Government/ Agency
FSF315	31389F6R8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2031	2.484	0.000	2.418	0.000	56,971	57,062	105.22%	59,944	-	59,944	Government/ Agency
FSF320	31385H6T4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2032	2.434	0.000	2.773	0.000	224	224	104.87%	235	-	235	Government/ Agency
FSF321	31371JSB1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2030	2.406	0.000	2.668	0.000	7,380	7,385	104.64%	7,723	-	7,723	Government/ Agency
FSF323	31389QST4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	0.107	0.000	0.107	0.000	112	111	99.78%	111	-	111	Government/ Agency
FSF324	31389NR23	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	2.644	0.000	2.834	0.000	56,614	56,770	105.08%	59,488	-	59,488	Government/ Agency
FSF327	31390F5W0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	2.838	0.000	2.990	0.000	48,219	48,245	105.58%	50,912	-	50,912	Government/ Agency
FSF328	31390F5E4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2032	2.743	0.000	2.892	0.000	17,770	17,888	105.29%	18,711	-	18,711	Government/ Agency
FSF375	31385WT33	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2032	2.685	0.000	3.105	0.000	959	964	103.67%	994	-	994	Government/ Agency
FSF397	31378QDP3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2028	1.819	0.000	1.864	0.000	21,809	21,809	102.29%	22,309	-	22,309	Government/ Agency
FSF415	31401NXX2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	2.707	0.000	2.798	0.000	138,899	139,611	99.74%	138,539	-	138,539	Government/ Agency
FSF433	31403NFZ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2033	3.398	0.000	3.696	0.000	123,177	123,203	101.27%	124,737	-	124,737	Government/ Agency
FSF474	31403YJN8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2034	3.092	0.000	3.396	0.000	51,252	51,423	101.03%	51,780	-	51,780	Government/ Agency
FSF475	31404EQZ2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2034	3.233	0.000	3.486	0.000	23,885	23,963	101.14%	24,157	-	24,157	Government/ Agency
FSF552	31405FHB1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2034	3.351	0.000	3.810	0.000	147,926	148,601	102.80%	152,070	-	152,070	Government/ Agency
FSF559	31405JZK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2034	3.369	0.000	3.641	0.000	24,700	24,673	101.15%	24,985	-	24,985	Government/ Agency
FSF562	31404X3E2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2034	3.314	0.000	3.573	0.000	212,025	211,015	99.39%	210,726	-	210,726	Government/ Agency
FSF565	31405PAT7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	3.143	0.000	3.357	0.000	105,973	106,276	101.03%	107,063	-	107,063	Government/ Agency
FSF567	31405JA87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2034	3.622	0.000	3.928	0.000	72,908	73,116	101.35%	73,894	-	73,894	Government/ Agency
FSF570	31405PBS8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	3.193	0.000	3.421	0.000	48,569	48,696	101.07%	49,090	-	49,090	Government/ Agency
FSF574	31405KFN6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.637	0.000	3.972	0.000	52,801	52,925	101.40%	53,539	-	53,539	Government/ Agency
FSF577	31405NDX0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.448	0.000	3.737	0.000	84,900	85,060	101.24%	85,953	-	85,953	Government/ Agency
FSF578	31405NDA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.620	0.000	3.944	0.000	103,491	103,682	101.39%	104,926	-	104,926	Government/ Agency
FSF581	31405QRG5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	3.454	0.000	3.922	0.000	207,694	209,222	102.79%	213,493	-	213,493	Government/ Agency
FSF601	31406GMH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2035	3.700	0.000	4.042	0.000	94,825	95,067	101.45%	96,200	-	96,200	Government/ Agency
FSF620	31405TP97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2034	3.003	0.000	3.316	0.000	50,844	51,199	102.32%	52,022	-	52,022	Government/ Agency

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
October 31, 2022

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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
FSF635	31406S6D0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	3.496	0.000	3.973	0.000	97,554	98,073	102.92%	100,400	-	100,400	Government/ Agency
FSF637	31406PRW1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	3/1/2035	3.111	0.000	3.455	0.000	5,188	5,216	102.47%	5,316	-	5,316	Government/ Agency
FSF644	31407D4B8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.750	0.000	4.083	0.000	64,721	64,719	99.53%	64,414	-	64,414	Government/ Agency
FSF645	31407BXT7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.660	0.000	4.074	0.000	104,284	104,248	99.58%	103,844	-	103,844	Government/ Agency
FSF646	31407C6H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2035	3.772	0.000	4.149	0.000	134,255	134,403	101.51%	136,286	-	136,286	Government/ Agency
FSF653	31407JLQ3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2035	3.518	0.000	3.895	0.000	96,908	96,975	101.32%	98,188	-	98,188	Government/ Agency
FSF662	31407JMM1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	3.485	0.000	4.024	0.000	37,849	38,006	102.91%	38,950	-	38,950	Government/ Agency
FSF663	31407GSW4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	3.502	0.000	3.989	0.000	71,088	71,395	102.89%	73,144	-	73,144	Government/ Agency
FSF666	31406UEK7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2035	3.817	0.000	4.187	0.000	63,815	63,881	101.54%	64,794	-	64,794	Government/ Agency
FSF667	31371MER4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	3.320	0.000	3.933	0.000	53,299	53,574	102.81%	54,796	-	54,796	Government/ Agency
FSF673	31407UEN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2035	3.374	0.000	3.795	0.000	19,078	19,076	102.71%	19,595	-	19,595	Government/ Agency
FSF678	31407XRZ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	3.568	0.000	4.041	0.000	197,266	197,299	102.99%	203,162	-	203,162	Government/ Agency
FSF702	31409T5V6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	3.633	0.000	3.982	0.000	25,524	25,380	101.37%	25,872	-	25,872	Government/ Agency
FSF703	31371MQC4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2036	3.476	0.000	4.035	0.000	25,675	25,523	101.39%	26,033	-	26,033	Government/ Agency
FSF704	31408JGJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	1.706	0.000	1.741	0.000	5,248	5,217	100.19%	5,258	-	5,258	Government/ Agency
FSF705	31408W4C3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2036	3.422	0.000	4.016	0.000	155,401	155,454	102.85%	159,834	-	159,834	Government/ Agency
FSF706	31408BYR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	2/1/2036	3.421	0.000	3.907	0.000	169,368	169,435	102.83%	174,154	-	174,154	Government/ Agency
FSF729	31410RSU9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2036	3.624	0.000	3.976	0.000	126,217	124,755	101.42%	128,010	-	128,010	Government/ Agency
FSF731	31410MDY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2036	3.878	0.000	4.301	0.000	281,844	278,617	101.65%	286,491	-	286,491	Government/ Agency
FSF732	31408ERU8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2036	3.457	0.000	4.080	0.000	69,461	68,607	101.47%	70,483	-	70,483	Government/ Agency
FSF734	31409X3M9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	5/1/2036	3.385	0.000	4.093	0.000	41,999	42,061	105.26%	44,210	-	44,210	Government/ Agency
FSF743	31412BWQ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2037	3.300	0.000	3.844	0.000	26,984	27,014	102.81%	27,742	-	27,742	Government/ Agency
FSF744	31411WGA9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	4.095	0.000	4.521	0.000	58,033	57,257	99.63%	57,816	-	57,816	Government/ Agency
FSF745	31412XMY7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2037	3.597	0.000	4.332	0.000	109,498	109,608	103.20%	113,001	-	113,001	Government/ Agency
FSF752	31371NEU5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	4.013	0.000	4.482	0.000	55,549	54,685	99.64%	55,347	-	55,347	Government/ Agency
FSF754	31411WFV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2037	3.348	0.000	3.655	0.000	351	352	101.18%	355	-	355	Government/ Agency
FSF755	31411XZJ3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2037	3.811	0.000	4.519	0.000	277	278	101.59%	281	-	281	Government/ Agency
FSF757	31413HJT6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2037	3.880	0.000	4.345	0.000	9,260	9,297	101.61%	9,409	-	9,409	Government/ Agency
FSF760	31414LZ68	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2038	3.807	0.000	4.274	0.000	192	192	101.60%	195	-	195	Government/ Agency
FSF761	31411FHZ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	3.416	0.000	3.717	0.000	3,412	3,425	101.22%	3,454	-	3,454	Government/ Agency
FSF762	31412SGP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	3.906	0.000	4.453	0.000	5,684	5,708	101.59%	5,775	-	5,775	Government/ Agency
FSF763	31413DD61	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2037	3.729	0.000	4.368	0.000	6,431	6,457	101.63%	6,536	-	6,536	Government/ Agency
FSF765	31413UR76	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	3.775	0.000	4.394	0.000	7,321	7,352	101.64%	7,441	-	7,441	Government/ Agency
FSF766	31413YTT8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	3.874	0.000	4.538	0.000	118,233	118,754	101.57%	120,086	-	120,086	Government/ Agency
FSF767	31414AW65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2038	3.863	0.000	4.610	0.000	55,934	55,953	101.66%	56,865	-	56,865	Government/ Agency
FSF771	31414SYM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2038	4.093	0.000	4.615	0.000	23,334	23,104	99.62%	23,246	-	23,246	Government/ Agency
FSF786	31414CU97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2038	4.389	0.000	4.721	0.000	15,410	15,457	97.02%	14,951	-	14,951	Government/ Agency
FSF793	31414PYL7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2038	1.218	0.000	1.232	0.000	38,357	38,962	99.96%	38,342	-	38,342	Government/ Agency
FSF794	31415MET8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2038	4.078	0.000	4.548	0.000	5,174	5,253	101.64%	5,259	-	5,259	Government/ Agency
FSF796	31414AHL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2037	3.489	0.000	4.052	0.000	15,801	16,123	102.91%	16,261	-	16,261	Government/ Agency
FSF798	31368HMU4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2036	3.196	0.000	3.890	0.000	151,424	155,487	104.92%	158,870	-	158,870	Government/ Agency
FSF801	31416TDB9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2039	4.738	0.000	5.102	0.000	55,373	55,476	96.99%	53,708	-	53,708	Government/ Agency
FSF802	31416TED7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.522	0.000	4.842	0.000	387,027	387,752	97.01%	375,446	-	375,446	Government/ Agency
FSF803	31416TE21	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.572	0.000	4.926	0.001	625,074	627,155	97.00%	606,348	-	606,348	Government/ Agency
FSF804	31412U7Y9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.338	0.001	4.631	0.001	1,244,226	1,247,786	97.03%	1,207,314	-	1,207,314	Government/ Agency
FSF808	31417YNE3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2040	4.516	0.000	5.123	0.000	295,247	300,079	99.68%	294,316	-	294,316	Government/ Agency
FSF816	31416A4V9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	11/1/2038	4.202	0.000	4.716	0.000	34,633	35,179	99.65%	34,511	-	34,511	Government/ Agency
FSF817	31418RBS9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2040	4.161	0.000	4.637	0.000	42,822	43,538	99.66%	42,675	-	42,675	Government/ Agency
FSF830	31416J5H0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2039	4.437	0.000	4.811	0.000	140,346	142,024	97.01%	136,145	-	136,145	Government/ Agency
FSF833	31418XG2G	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2040	4.684	0.000	5.052	0.000	581,113	591,176	97.00%	563,653	-	563,653	Government/ Agency
FSF834	31418U3V4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2040	4.533	0.001	5.140	0.001	794,517	821,371	99.69%	792,053	-	792,053	Government/ Agency
FSF835	31418XDN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	4.716	0.000	5.136	0.000	114,829	116,825	96.99%	111,376	-	111,376	Government/ Agency
FSF836	31419ADT1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2040	4.838	0.000	5.093	0.000	110	111	94.09%	103	-	103	Government/ Agency
FSF838	31419GRA4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	4.995	0.000	5.283	0.000	121,480	122,973	93.98%	114,165	-	114,165	Government/ Agency
FSF839	31419E3V9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	5.018	0.001	5.286	0.001	1,166,514	1,181,346	93.98%	1,096,323	-	1,096,323	Government/ Agency
FSF840	31419E3Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	4.953	0.001	5.216	0.001	983,439	995,959	94.04%	924,810	-	924,810	Government/ Agency
FSF841	31416WJL7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2040	4.757	0.000	5.148	0.000	127,091	128,804	96.99%	123,267	-	123,267	Government/ Agency
FSF842	313844RP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	5.063	0.002	5.330	0.002	2,164,839	2,159,427	93.95%	2,033,917	-	2,033,917	Government/ Agency
FSF843	31412RHWO	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2040	4.719	0.000	5.154	0.000	165,277	167,498	96.99%	160,304	-	160,304	Government/ Agency
FSF844	31417MTA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2039	4.603	0.000	4.995	0.000	100,018	101,337	97.00%	97,016	-	97,016	Government/ Agency

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
October 31, 2022

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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
FSF845	31419B5R2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2040	4.805	0.000	5.287	0.000	108,932	110,423	96.97%	105,627	-	105,627	Government/ Agency
FSF846	31416WSN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	9/1/2040	4.606	0.001	5.255	0.001	1,247,432	1,279,071	99.72%	1,243,968	-	1,243,968	Government/ Agency
FSF847	3138A9AL8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2041	4.589	0.000	5.204	0.001	629,375	644,465	99.70%	627,460	-	627,460	Government/ Agency
FSF848	31417YXL6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2041	4.672	0.001	5.336	0.001	746,424	763,479	99.75%	744,528	-	744,528	Government/ Agency
FSF849	31416YDW5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2041	4.629	0.001	5.299	0.001	795,186	815,913	99.74%	793,109	-	793,109	Government/ Agency
FSF853	3138A8G83	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2041	5.022	0.000	5.304	0.000	55,384	55,588	93.96%	52,036	-	52,036	Government/ Agency
FSF856	3138AX4P3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	5.491	0.001	5.687	0.001	620,104	627,773	90.95%	563,960	-	563,960	Government/ Agency
FSF857	3138E6EK8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	5.418	0.000	5.605	0.000	568,967	576,004	91.02%	517,896	-	517,896	Government/ Agency
FSF858	3138E3AA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	5.349	0.000	5.549	0.000	120,223	121,742	91.07%	109,485	-	109,485	Government/ Agency
FSF859	3138E57H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2042	5.310	0.000	5.496	0.000	403,038	408,062	91.13%	367,277	-	367,277	Government/ Agency
FSF860	31418AF45	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	5.484	0.000	5.685	0.000	559,927	568,312	90.94%	509,216	-	509,216	Government/ Agency
FSF862	3138EAMS3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	4/1/2042	5.543	0.000	5.648	0.000	71,026	72,103	88.07%	62,555	-	62,555	Government/ Agency
FSF863	31418AFH6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	5/1/2042	5.530	0.000	5.635	0.000	229,433	232,627	88.09%	202,104	-	202,104	Government/ Agency
FSF864	3138AT4S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	5.328	0.001	5.514	0.001	1,550,633	1,588,625	91.13%	1,413,129	-	1,413,129	Government/ Agency
FSF865	3138LX5Q8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	5.528	0.000	5.631	0.000	454,881	464,190	88.12%	400,839	-	400,839	Government/ Agency
FSF866	3138LQPC2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	5.631	0.000	5.748	0.000	316,296	322,746	87.94%	278,162	-	278,162	Government/ Agency
FSF867	3138LUDV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	5.678	0.000	5.796	0.000	234,175	238,908	87.85%	205,714	-	205,714	Government/ Agency
FSF868	3138M1K31	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	5.287	0.000	5.361	0.000	481,866	491,653	88.50%	426,440	-	426,440	Government/ Agency
FSF869	3138LWEN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	5.664	0.000	5.793	0.000	247,133	252,211	87.85%	217,096	-	217,096	Government/ Agency
FSF870	3138LWD73	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	5.511	0.000	5.632	0.000	251,947	257,091	88.11%	221,978	-	221,978	Government/ Agency
FSF871	3138M53S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	5.644	0.000	5.753	0.000	360,078	367,428	87.94%	316,637	-	316,637	Government/ Agency
FSF872	3138LW6E6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	5.633	0.000	5.758	0.000	387,719	395,512	87.90%	340,819	-	340,819	Government/ Agency
FSF873	31418AHJ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	5.617	0.000	5.733	0.000	149,555	152,605	87.96%	131,553	-	131,553	Government/ Agency
FSF877	3138MQWL3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	5.647	0.000	5.738	0.000	491,981	502,270	87.78%	431,858	-	431,858	Government/ Agency
FSF878	31417DKR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	5.617	0.002	5.822	0.002	2,408,230	2,477,090	90.84%	2,187,578	-	2,187,578	Government/ Agency
FSF880	3138MP5S8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	5.617	0.000	5.861	0.000	110,669	113,911	90.75%	100,435	-	100,435	Government/ Agency
FSF881	31417CNL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2042	5.566	0.002	5.776	0.002	2,718,697	2,789,530	90.87%	2,470,538	-	2,470,538	Government/ Agency
FSF884	3138LWDV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2042	5.491	0.000	5.714	0.000	31,106	32,162	90.92%	28,282	-	28,282	Government/ Agency
FSF885	31417CFC0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	5.528	0.000	5.742	0.000	28,695	29,657	90.89%	26,081	-	26,081	Government/ Agency
FSF886	3138EKD51	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	5.579	0.000	5.794	0.000	47,684	49,300	90.85%	43,323	-	43,323	Government/ Agency
FSF888	31417DK77	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	5.639	0.000	5.851	0.000	202,320	208,596	90.75%	183,612	-	183,612	Government/ Agency
FSF920	3138EKG41	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	4.955	0.002	5.444	0.002	2,767,825	2,877,975	96.85%	2,680,745	-	2,680,745	Government/ Agency
FSF921	31417VN66	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	4.683	0.001	5.079	0.002	1,849,752	1,922,138	96.99%	1,794,160	-	1,794,160	Government/ Agency
FSF923	3138X0C55	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2043	5.027	0.000	5.546	0.000	103,242	107,857	96.60%	99,735	-	99,735	Government/ Agency
FSF924	31412PR60	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2039	4.615	0.000	4.990	0.000	186,097	193,320	97.00%	180,513	-	180,513	Government/ Agency
FSF925	31417MZL0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2039	4.731	0.000	5.099	0.000	188,464	195,903	96.99%	182,795	-	182,795	Government/ Agency
FSF926	31419AG43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	4.736	0.001	5.158	0.001	806,097	838,743	96.99%	781,845	-	781,845	Government/ Agency
FSF927	3138XQ5A5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	5/1/2044	5.605	0.002	6.055	0.002	1,978,006	2,058,439	93.10%	1,841,621	-	1,841,621	Government/ Agency
FSF928	3138YBPY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	5.770	0.000	6.290	0.000	335,816	351,103	92.98%	312,241	-	312,241	Government/ Agency
FSF929	3138YEVQ7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	5.623	0.000	6.126	0.001	536,408	561,045	92.98%	498,752	-	498,752	Government/ Agency
FSF930	3138YEV87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	5.515	0.000	5.966	0.000	426,054	445,605	92.98%	396,144	-	396,144	Government/ Agency
FSF931	3138YENY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2045	5.933	0.003	6.258	0.003	3,427,517	3,541,122	90.35%	3,096,659	-	3,096,659	Government/ Agency
FSF932	3138YQW7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2045	5.937	0.001	6.251	0.001	1,496,099	1,537,598	90.25%	1,350,278	-	1,350,278	Government/ Agency
FSF934	3138ELYV9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	5.165	0.000	5.745	0.000	475,616	500,612	96.60%	459,464	-	459,464	Government/ Agency
FSF935	3138VBS55	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2044	5.302	0.000	5.936	0.000	453,866	477,951	96.51%	438,027	-	438,027	Government/ Agency
FSF936	3140EW5C5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	6.065	0.004	6.357	0.005	4,842,810	4,998,555	90.60%	4,387,441	-	4,387,441	Government/ Agency
FSF937	3140EQJX5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	6.032	0.003	6.342	0.003	3,287,070	3,393,176	91.10%	2,994,422	-	2,994,422	Government/ Agency
FSF939	3140F76S3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	6.334	0.003	6.522	0.003	3,395,854	3,487,832	87.28%	2,963,876	-	2,963,876	Government/ Agency
FSF940	3140F8D46	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	6.393	0.001	6.579	0.001	1,330,983	1,367,059	87.28%	1,161,672	-	1,161,672	Government/ Agency
FSF941	3140E7FG0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	6.397	0.006	6.609	0.006	6,009,444	6,176,361	87.28%	5,244,998	-	5,244,998	Government/ Agency
FSF942	3138VJBM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	5.894	0.002	6.567	0.002	1,937,504	2,011,522	92.73%	1,796,646	-	1,796,646	Government/ Agency
FSF943	3140EW6Z3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	5.804	0.002	6.436	0.002	1,682,708	1,746,767	92.76%	1,560,900	-	1,560,900	Government/ Agency
FSF944	3140E12T9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2045	5.777	0.004	6.367	0.004	4,211,624	4,328,740	92.85%	3,910,700	-	3,910,700	Government/ Agency
FSF945	3138VGG65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	6.114	0.001	6.413	0.001	1,370,301	1,384,888	90.07%	1,234,172	-	1,234,172	Government/ Agency
FSF946	3138WJQ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	5.848	0.005	6.548	0.006	5,497,551	5,700,785	92.73%	5,097,874	-	5,097,874	Government/ Agency
FSF947	3140FNLJ9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	6.175	0.004	6.568	0.004	3,807,576	3,864,583	89.78%	3,418,613	-	3,418,613	Government/ Agency
FSF948	3140FMLM6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2046	6.297	0.002	6.687	0.002	1,803,312	1,831,784	89.78%	1,619,094	-	1,619,094	Government/ Agency
FSF949	3140FRAX3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	6.342	0.002	6.713	0.003	2,513,368	2,552,839	89.78%	2,256,615	-	2,256,615	Government/ Agency
FSF950	3138ERU57	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	6.230	0.001	6.585	0.001	823,709	836,729	89.78%	739,563	-	739,563	Government/ Agency
FSF951	3140FP4G1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	6.293	0.001	6.702	0.001	1,188,072	1,207,086	89.78%	1,066,705	-	1,066,705	Government/ Agency

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR ¹	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF952	3140E4WF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2045	6.034	0.001	6.418	0.001	913,776	923,659	90.10%	823,284	-	823,284	Government/ Agency
FSF953	3138WE4D8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	6.065	0.000	6.348	0.000	451,248	455,956	90.25%	407,266	-	407,266	Government/ Agency
FSF954	3140GS7L0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2047	6.259	0.002	6.695	0.002	1,640,357	1,681,355	89.72%	1,471,761	-	1,471,761	Government/ Agency
FSF955	3138WKRE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	6.204	0.001	6.634	0.001	713,258	729,574	89.75%	640,172	-	640,172	Government/ Agency
FSF956	3138WKRC1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	6.245	0.001	6.670	0.001	747,933	765,017	89.75%	671,294	-	671,294	Government/ Agency
FSF957	3140QWVY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	6.133	0.002	6.647	0.002	1,890,996	1,934,738	89.78%	1,697,821	-	1,697,821	Government/ Agency
FSF958	3140FTRN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2047	6.085	0.001	6.630	0.001	1,246,624	1,278,500	89.72%	1,118,496	-	1,118,496	Government/ Agency
FSF959	3140FQY27	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	6.348	0.001	6.728	0.001	693,372	710,500	89.72%	622,541	-	622,541	Government/ Agency
FSF960	3140FUKP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2047	6.288	0.001	6.703	0.001	557,009	570,880	89.75%	499,934	-	499,934	Government/ Agency
FSF961	3138WJBN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	5.913	0.003	6.590	0.004	3,652,393	3,806,101	92.73%	3,386,861	-	3,386,861	Government/ Agency
FSF962	3140J6GL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2047	5.828	0.003	6.575	0.003	2,921,813	3,045,199	92.70%	2,708,482	-	2,708,482	Government/ Agency
FSF963	31418CCJ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	6.180	0.001	6.602	0.001	1,296,623	1,324,836	89.94%	1,166,192	-	1,166,192	Government/ Agency
FSF964	3140F4A22	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2046	6.088	0.001	6.549	0.001	835,949	854,168	89.94%	751,859	-	751,859	Government/ Agency
FSF965	31418CBR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	6.148	0.001	6.572	0.001	1,067,374	1,090,622	89.94%	960,005	-	960,005	Government/ Agency
FSF966	3140FHSV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2046	6.136	0.001	6.602	0.001	1,327,425	1,356,298	89.85%	1,192,652	-	1,192,652	Government/ Agency
FSF968	3138WJZ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	6.238	0.002	6.637	0.002	1,742,738	1,780,421	89.78%	1,564,709	-	1,564,709	Government/ Agency
FSF969	3138WKRR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2047	5.851	0.003	6.612	0.004	3,453,853	3,551,803	92.67%	3,200,596	-	3,200,596	Government/ Agency
FSF970	31418CS47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2048	6.307	0.004	6.775	0.004	3,900,952	3,928,918	89.66%	3,497,575	-	3,497,575	Government/ Agency
FSF971	3140FFMG3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2046	5.495	0.001	6.296	0.001	1,133,552	1,167,964	95.85%	1,086,554	-	1,086,554	Government/ Agency
FSF972	3140GR3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2048	5.381	0.000	6.224	0.000	374,285	385,834	95.14%	356,076	-	356,076	Government/ Agency
FSF973	3140Q7HV2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2047	5.486	0.002	6.440	0.002	2,194,001	2,261,183	95.57%	2,096,864	-	2,096,864	Government/ Agency
FSF974	3140HFGR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	5.354	0.000	6.350	0.000	400,280	412,661	94.88%	379,788	-	379,788	Government/ Agency
FSF975	3140HFG29	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	5.373	0.002	6.319	0.002	1,794,757	1,853,566	94.88%	1,702,873	-	1,702,873	Government/ Agency
FSF976	3140H7LL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	5.303	0.003	6.278	0.004	3,526,876	3,635,571	95.11%	3,354,416	-	3,354,416	Government/ Agency
FSF977	31418CX4P	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2048	5.366	0.000	6.378	0.000	41,332	42,607	94.04%	38,868	-	38,868	Government/ Agency
FSF978	31418CS62	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2048	5.387	0.000	6.382	0.000	131,991	136,040	95.51%	126,065	-	126,065	Government/ Agency
FSF979	31418CXN9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2048	5.832	0.002	6.690	0.003	2,421,747	2,421,590	92.51%	2,240,387	-	2,240,387	Government/ Agency
FSF980	3140JLP99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2048	5.430	0.001	6.466	0.001	1,320,699	1,361,155	95.21%	1,257,377	-	1,257,377	Government/ Agency
FSF981	3140XICJ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2048	5.368	0.002	6.316	0.002	2,016,169	2,077,742	94.33%	1,901,766	-	1,901,766	Government/ Agency
FSF982	3140JSZQ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2049	6.213	0.001	6.899	0.001	668,150	682,997	89.32%	596,815	-	596,815	Government/ Agency
FSF983	3140JXKA5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2049	6.787	0.000	7.111	0.000	53,884	54,593	86.47%	46,592	-	46,592	Government/ Agency
FSF985	3133KHGV2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2050	6.378	0.005	7.070	0.006	5,641,769	5,971,474	89.07%	5,025,325	-	5,025,325	Government/ Agency
FSF986	3133A4PK6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	5/1/2050	7.191	0.016	7.343	0.017	16,119,199	16,698,436	82.68%	13,327,857	-	13,327,857	Government/ Agency
FSF987	3140X6R52	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2050	6.889	0.012	7.200	0.013	11,972,840	12,542,199	86.23%	10,324,092	-	10,324,092	Government/ Agency
FSF993	3140QEB50	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	7/1/2050	7.204	0.016	7.370	0.016	15,612,554	16,291,349	82.62%	12,899,189	-	12,899,189	Government/ Agency
FSF995	3133KGK23	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2049	6.312	0.006	7.070	0.006	5,987,664	6,343,595	89.26%	5,344,653	-	5,344,653	Government/ Agency
FSF996	3133A9ZV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	9/1/2050	7.137	0.007	7.294	0.008	7,330,987	7,701,425	82.59%	6,054,616	-	6,054,616	Government/ Agency
FSF997	3133A8LC9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2050	7.080	0.011	7.235	0.011	10,721,142	11,219,989	82.68%	8,864,575	-	8,864,575	Government/ Agency
FSF998	3140X8KN6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	11/1/2050	7.230	0.015	7.407	0.015	14,661,535	15,352,316	82.59%	12,108,870	-	12,108,870	Government/ Agency
F2F002	3133AB2K5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	11/1/2050	7.156	0.014	7.310	0.014	13,803,238	14,461,672	82.59%	11,400,007	-	11,400,007	Government/ Agency
F2F004	3140XAEY4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2051	6.716	0.012	7.072	0.012	11,910,218	12,572,867	85.61%	10,196,025	-	10,196,025	Government/ Agency
F2F005	3140QE94	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2050	6.971	0.007	7.337	0.007	6,569,946	6,922,252	85.60%	5,630,518	-	5,630,518	Government/ Agency
F2F006	3140KEHY7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2050	6.965	0.006	7.318	0.006	5,693,680	5,962,856	85.79%	4,884,886	-	4,884,886	Government/ Agency
F2F008	3140LRB64	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2051	7.390	0.033	7.572	0.033	31,703,844	32,996,140	81.96%	25,985,856	-	25,985,856	Government/ Agency
F2F009	3140XAYT3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2050	6.451	0.006	7.083	0.006	6,203,805	6,504,042	89.01%	5,210,745	-	5,210,745	Government/ Agency
F2F011	3140XCZ92	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	9/1/2051	7.506	0.034	7.700	0.035	32,199,223	33,476,725	82.25%	26,482,450	-	26,482,450	Government/ Agency
F2F012	3140XDPD2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	10/1/2051	7.187	0.047	7.600	0.050	45,597,079	47,852,079	85.23%	38,863,475	-	38,863,475	Government/ Agency
F2F013	3140XDNF9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2051	7.047	0.016	7.438	0.017	15,615,719	16,395,916	85.84%	13,404,808	-	13,404,808	Government/ Agency
F2F014	3140XDWE2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2051	7.095	0.011	7.505	0.012	10,980,249	11,473,113	85.56%	9,394,757	-	9,394,757	Government/ Agency
F2F015	3140XB6S4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2051	7.054	0.011	7.454	0.012	10,680,670	11,112,175	85.31%	9,111,734	-	9,111,734	Government/ Agency
F2F016	3140QL3A2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2051	6.480	0.005	7.306	0.006	5,671,462	6,014,643	88.60%	5,024,746	-	5,024,746	Government/ Agency
F2F017	3140XD3U8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2051	7.188	0.026	7.622	0.028	24,995,878	26,045,041	85.19%	21,294,819	-	21,294,819	Government/ Agency
F2F018	3140MBCU4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	1/1/2052	7.553	0.013	7.824	0.014	12,557,680	12,627,444	82.40%	10,347,763	-	10,347,763	Government/ Agency
F2F019	3140XFJA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	1/1/2052	7.549	0.049	7.807	0.051	46,461,241	46,636,396	82.40%	38,284,932	-	38,284,932	Government/ Agency
F2F020	3140XF4J7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	3/1/2052	7.181	0.026	7.672	0.028	25,401,712	25,536,552	85.49%	21,715,974	-	21,715,974	Government/ Agency
F2F021	3140MGDV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2052	6.558	0.013	7.504	0.015	13,577,517	13,905,445	88.20%	11,975,176	-	11,975,176	Government/ Agency
F2F022	3133B5KV3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2052	6.688	0.013	7.549	0.015	13,154,626	13,472,250	88.26%	11,610,413	-	11,610,413	Government/ Agency
F2F023	3140MHTJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2052	6.639	0.012	7.463	0.013	11,741,160	12,040,734	88.17%	10,351,866	-	10,351,866	Government/ Agency
F2F024	3133KNJ79	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2052	6.544	0.039	7.428	0.044	39,559,499	40,581,219	88.28%	34,921,820	-	34,921,820	Government/ Agency
F2F025	3140XFH61	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2052	6.525	0.022	7.336	0.025	22,913,163	23,080,848	88.28%	20,228,774	-	20,228,774	Government/ Agency

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
October 31, 2022

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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
F2F026	3140XHL54	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2052	5.836	0.031	7.020	0.038	34,808,065	34,351,359	91.13%	31,719,476	-	31,719,476	Government/ Agency
F2F027	3140MWHJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2052	5.331	0.010	6.645	0.012	11,791,299	11,844,115	93.91%	11,073,775	-	11,073,775	Government/ Agency
F2F028	3140MUW63	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2052	5.281	0.010	6.556	0.013	12,110,097	12,164,344	93.91%	11,373,173	-	11,373,173	Government/ Agency
F2F029	3140MSUC7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2052	5.249	0.014	6.536	0.018	16,954,968	17,044,004	93.90%	15,920,839	-	15,920,839	Government/ Agency
F2F030	3140MSU86	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2052	4.625	0.022	6.193	0.029	28,546,610	29,080,687	96.48%	27,542,863	-	27,542,863	Government/ Agency
F2F031	3140XHVJ3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2052	5.268	0.018	6.555	0.022	21,456,545	21,569,558	94.10%	20,191,102	-	20,191,102	Government/ Agency
F2F032	3140MRAX5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2052	5.830	0.015	6.980	0.018	16,956,642	16,707,207	91.08%	15,443,567	-	15,443,567	Government/ Agency
F2F033	3140MXZY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2052	4.560	0.019	6.127	0.026	26,003,002	26,595,418	96.84%	25,129,322	-	25,129,322	Government/ Agency
F2F034	3132DNYG2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	10/1/2052	4.471	0.015	6.048	0.020	19,844,254	19,893,773	96.81%	19,210,680	-	19,210,680	Government/ Agency
F2F035	3140XJBV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2052	5.236	0.021	6.523	0.026	24,576,405	23,844,366	94.27%	23,168,435	-	23,168,435	Government/ Agency
GSF040	3620CCG6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	9/20/2024	0.692	0.000	0.691	0.000	1,060	1,060	101.88%	1,080	-	1,080	Government/ Agency
GSF043	36202CG72	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	6/20/2025	0.963	0.000	0.964	0.000	899	899	102.76%	924	-	924	Government/ Agency
GSF055	36202CLU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/20/2025	1.120	0.000	1.151	0.000	1,115	1,115	101.89%	1,136	-	1,136	Government/ Agency
GSF056	36202CK77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/20/2025	1.093	0.000	1.123	0.000	5,913	5,914	101.82%	6,021	-	6,021	Government/ Agency
GSF074	36202CNT6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/20/2026	1.219	0.000	1.256	0.000	11,845	11,792	101.62%	12,037	-	12,037	Government/ Agency
GSF087	36206JAS3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	9/15/2027	1.596	0.000	1.654	0.000	10,472	10,477	103.03%	10,789	-	10,789	Government/ Agency
GSF088	36208HST4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/15/2027	1.615	0.000	1.682	0.000	59,796	59,854	103.08%	61,640	-	61,640	Government/ Agency
GSF091	36206EDP7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2025	1.151	0.000	1.159	0.000	11,684	11,692	101.99%	11,916	-	11,916	Government/ Agency
GSF094	36207NEN0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	1.327	0.000	1.367	0.000	22,454	22,473	102.41%	22,994	-	22,994	Government/ Agency
GSF095	36207UTB4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	5/15/2027	1.249	0.000	1.247	0.000	6,443	6,448	102.67%	6,615	-	6,615	Government/ Agency
GSF096	36208UYA9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/15/2027	1.549	0.000	1.604	0.000	13,382	13,419	102.92%	13,773	-	13,773	Government/ Agency
GSF097	36206DST5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2026	1.422	0.000	1.431	0.000	1,961	1,961	102.58%	2,011	-	2,011	Government/ Agency
GSF098	36207FFF3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2026	1.422	0.000	1.432	0.000	1,745	1,748	102.58%	1,790	-	1,790	Government/ Agency
GSF099	36207UJ74	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	0.946	0.000	0.951	0.000	1,083	1,086	101.55%	1,100	-	1,100	Government/ Agency
GSF101	36206AM42	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/15/2025	1.094	0.000	1.101	0.000	4,340	4,351	101.87%	4,421	-	4,421	Government/ Agency
GSF102	36207MRV4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	2/15/2028	1.593	0.000	1.655	0.000	4,147	4,164	103.03%	4,272	-	4,272	Government/ Agency
GSF104	36225ART9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	1.263	0.000	1.322	0.000	10,222	10,247	102.29%	10,456	-	10,456	Government/ Agency
GSF112	36209HMM2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	1.821	0.000	1.858	0.000	41,942	42,122	104.13%	43,673	-	43,673	Government/ Agency
GSF115	36208PNU8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/15/2028	1.784	0.000	1.796	0.000	2,804	2,804	103.40%	2,900	-	2,900	Government/ Agency
GSF126	36209AR77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	1.749	0.000	1.760	0.000	4,591	4,610	103.98%	4,774	-	4,774	Government/ Agency
GSF141	36208VVG4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	0.655	0.000	0.655	0.000	1,092	1,092	101.25%	1,105	-	1,105	Government/ Agency
GSF150	36208VS22	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	4/15/2028	1.845	0.000	1.836	0.000	13,284	13,298	104.13%	13,832	-	13,832	Government/ Agency
GSF163	36207MT48	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	1.842	0.000	1.839	0.000	3,697	3,697	104.13%	3,850	-	3,850	Government/ Agency
GSF170	36208VSH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	1.835	0.000	1.844	0.000	14,679	14,679	104.13%	15,284	-	15,284	Government/ Agency
GSF175	36208WMS9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	1/15/2028	0.554	0.000	0.554	0.000	2,359	2,362	101.02%	2,383	-	2,383	Government/ Agency
GSF178	36209NFE7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	1.671	0.000	1.695	0.000	13,923	13,942	102.27%	14,239	-	14,239	Government/ Agency
GSF179	36208PT81	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2028	1.903	0.000	1.972	0.000	33,379	33,449	102.66%	34,267	-	34,267	Government/ Agency
GSF180	36209STU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	1.547	0.000	1.567	0.000	2,341	2,344	102.06%	2,389	-	2,389	Government/ Agency
GSF192	36209HJ55	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/15/2028	2.014	0.000	2.165	0.000	34,800	34,800	102.21%	35,571	-	35,571	Government/ Agency
GSF197	36202C4Q3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/20/2028	1.800	0.000	1.894	0.000	844	844	102.73%	867	-	867	Government/ Agency
GSF201	36209JY69	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	1.975	0.000	1.999	0.000	25,537	25,557	102.73%	26,234	-	26,234	Government/ Agency
GSF203	36208CF9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	1.772	0.000	1.828	0.000	33,807	33,910	102.48%	34,645	-	34,645	Government/ Agency
GSF210	36207SQY2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	7/15/2027	1.404	0.000	1.404	0.000	14,030	14,153	103.07%	14,461	-	14,461	Government/ Agency
GSF218	36203K7A6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2024	0.682	0.000	0.685	0.000	25,599	25,601	101.66%	26,025	-	26,025	Government/ Agency
GSF220	36209RLJ0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	2.235	0.000	2.274	0.000	8,274	8,274	105.15%	8,700	-	8,700	Government/ Agency
GSF228	36208EXT5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	1.638	0.000	1.641	0.000	17,284	17,342	104.61%	18,080	-	18,080	Government/ Agency
GSF229	36208HMM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	1.457	0.000	1.458	0.000	548	548	104.02%	570	-	570	Government/ Agency
GSF233	36212AXC4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	2.097	0.000	2.096	0.000	29,068	29,314	104.76%	30,450	-	30,450	Government/ Agency
GSF236	36207FD40	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	9/15/2026	1.259	0.000	1.292	0.000	5,256	5,266	102.74%	5,400	-	5,400	Government/ Agency
GSF238	36225A7H7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/15/2028	1.813	0.000	1.955	0.000	9,891	9,911	102.55%	10,143	-	10,143	Government/ Agency
GSF239	36208YLW7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/15/2028	1.817	0.000	1.877	0.000	54,772	54,821	102.52%	56,150	-	56,150	Government/ Agency
GSF240	36208DB46	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/15/2027	1.492	0.000	1.515	0.000	11,528	11,548	101.97%	11,755	-	11,755	Government/ Agency
GSF241	36207BBG4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2029	2.204	0.000	2.266	0.000	91,519	91,630	103.13%	94,384	-	94,384	Government/ Agency
GSF242	36225BFH8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/15/2030	1.961	0.000	2.115	0.000	50,655	50,678	102.83%	52,090	-	52,090	Government/ Agency
GSF246	36225BK74	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/15/2030	2.203	0.000	2.327	0.000	4,316	4,373	104.35%	4,504	-	4,504	Government/ Agency
GSF247	36225BK1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2030	2.098	0.000	2.210	0.000	10,141	10,250	104.11%	10,557	-	10,557	Government/ Agency
GSF261	36211FQZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	11/15/2030	2.400	0.000	2.405	0.000	2,298	2,368	105.51%	2,425	-	2,425	Government/ Agency
GSF271	36200KKH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2033	2.931	0.000	3.299	0.000	59,986	60,072	100.78%	60,453	-	60,453	Government/ Agency
GSF272	36212M7L7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/15/2032	2.570	0.000	2.928	0.000							

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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
GSF275	36200MN33	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	2.733	0.000	3.074	0.000	46,080	46,360	102.15%	47,070	-	47,070	Government/ Agency
GSF276	36200MNC3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	2.712	0.000	2.962	0.000	29,860	30,047	102.07%	30,477	-	30,477	Government/ Agency
GSF277	36200MHU0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/15/2033	2.965	0.000	3.375	0.000	9,241	9,309	102.43%	9,465	-	9,465	Government/ Agency
GSF279	36201FBT9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/15/2032	2.891	0.000	3.166	0.000	64,654	65,097	102.29%	66,131	-	66,131	Government/ Agency
GSF284	36295LKA8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/15/2037	3.700	0.000	4.153	0.000	52,712	52,495	103.21%	54,407	-	54,407	Government/ Agency
GSF285	36294RB73	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/15/2037	3.434	0.000	4.055	0.000	355,911	354,432	103.01%	366,609	-	366,609	Government/ Agency
GSF286	36295FKM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/15/2037	3.638	0.000	4.072	0.000	134,556	133,867	101.27%	136,268	-	136,268	Government/ Agency
GSF287	36241KLG9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2037	3.453	0.000	4.059	0.000	182,878	181,967	101.19%	185,059	-	185,059	Government/ Agency
GSF289	36294SKJ5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/15/2037	3.588	0.000	4.202	0.000	40,173	39,970	101.31%	40,697	-	40,697	Government/ Agency
GSF290	3620AEC21	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/15/2040	4.692	0.000	4.870	0.000	313,428	315,839	94.60%	296,509	-	296,509	Government/ Agency
GSF291	3620C0YW2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	4.793	0.000	4.999	0.000	495,577	499,493	94.52%	468,444	-	468,444	Government/ Agency
GSF292	3620C0YX0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	4.618	0.000	4.803	0.000	302,407	304,776	94.66%	286,255	-	286,255	Government/ Agency
GSF293	3620A7ZP3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/15/2040	4.661	0.000	5.028	0.000	529,772	537,601	96.90%	513,361	-	513,361	Government/ Agency
FSB005	31380RFX8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2028	1.857	0.000	1.948	0.000	43,042	43,042	100.17%	43,116	-	43,116	Government/ Agency
FSB016	31371HX86	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2029	2.273	0.000	2.426	0.000	619	619	101.51%	628	-	628	Government/ Agency
FSB017	31383R6Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2029	2.088	0.000	2.191	0.000	55,578	55,578	100.79%	56,015	-	56,015	Government/ Agency
FSB033	31371JL36	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/1/2030	2.212	0.000	2.430	0.000	121	121	105.20%	128	-	128	Government/ Agency
FSB042	31383WPF2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	8/1/2030	2.418	0.000	2.429	0.000	32,626	32,938	100.12%	32,665	-	32,665	Government/ Agency
FSB051	31371J2F0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	4/1/2031	0.933	0.000	0.926	0.000	81	81	102.42%	83	-	83	Government/ Agency
FSB072	31389MUN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2032	3.135	0.000	3.375	0.000	119,558	119,498	99.89%	119,426	-	119,426	Government/ Agency
FSB077	31391CVA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2033	1.050	0.000	1.058	0.000	40,355	40,410	99.53%	40,164	-	40,164	Government/ Agency
CMB040	12623SAE0	COMM 2012-CR5 A4	AAA PRIVATE-LABEL CMBS	2.77%	12/10/2045	0.052	0.000	0.051	0.000	731,382	740,272	99.86%	730,323	-	730,323	AAA
CMB042	90270YBF5	UBSBB 2013-C5 A4	AAA PRIVATE-LABEL CMBS	3.18%	3/10/2046	0.190	0.000	0.188	0.000	6,549,612	6,645,259	99.56%	6,520,822	-	6,520,822	AAA
CMB043	12630DAY0	COMM 2014-CR14 A4	AAA PRIVATE-LABEL CMBS	4.24%	2/10/2047	1.067	0.001	1.067	0.001	7,000,000	7,140,938	97.39%	6,817,507	-	6,817,507	AAA
CMB044	12591UAF0	COMM 2014-UBS2 A5	AAA PRIVATE-LABEL CMBS	3.96%	3/10/2047	1.189	0.001	1.190	0.001	5,000,000	5,101,661	96.73%	4,836,530	-	4,836,530	AAA
CMB045	12591TAE6	COMM 2014-LC15 A4	AAA PRIVATE-LABEL CMBS	4.01%	4/10/2047	1.232	0.004	1.232	0.004	20,000,000	20,408,703	96.81%	19,362,144	-	19,362,144	AAA
CMB046	46641WAV9	JPMBB 2014-C19 A4	AAA PRIVATE-LABEL CMBS	4.00%	4/15/2047	1.255	0.001	1.256	0.001	5,000,000	5,102,125	96.86%	4,842,824	-	4,842,824	AAA
CMB047	94988XAU0	WFCM 2014-LC16 A5	AAA PRIVATE-LABEL CMBS	3.82%	8/15/2050	1.455	0.001	1.457	0.001	5,000,000	5,108,112	96.18%	4,809,085	-	4,809,085	AAA
CMB048	46642CBL8	JPMCC 2014-C20 A5	AAA PRIVATE-LABEL CMBS	3.80%	7/15/2047	1.471	0.001	1.473	0.001	2,250,000	2,295,723	96.87%	2,179,512	-	2,179,512	AAA
CMB049	46641JAW6	JPMBB 2014-C18 A5	AAA PRIVATE-LABEL CMBS	4.08%	2/15/2047	1.203	0.001	1.204	0.001	6,825,000	7,093,039	96.99%	6,619,561	-	6,619,561	AAA
CMB050	17322VAT3	CGCMT 2014-CG23 A4	AAA PRIVATE-LABEL CMBS	3.62%	7/10/2047	1.603	0.002	1.605	0.002	8,000,000	8,162,070	95.96%	7,676,982	-	7,676,982	AAA
GCL168	3617NM4N1	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.67%	3/15/2062	7.400	0.035	7.452	0.035	33,935,716	34,745,457	81.92%	27,610,531	1,046,584.00	28,657,115	Government/ Agency
GCL169	3617QLXM0	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.45%	4/15/2062	7.817	0.017	7.870	0.017	16,183,736	16,461,730	78.72%	12,672,148	318,864.00	12,991,012	Government/ Agency
GCL170	3617U7B89	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.59%	8/15/2064	8.889	0.001	8.905	0.001	1,626,703	1,626,703	73.94%	(10,486,230)	41,771,384.00	31,285,154	Government/ Agency
GCL171	3617VDU29	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.62%	2/15/2063	7.981	0.014	8.030	0.014	13,251,436	13,751,002	79.93%	10,481,348	548,564.00	11,029,912	Government/ Agency
GCL172	3617VBM48	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.65%	10/15/2062	7.727	0.006	7.782	0.006	5,789,070	5,946,901	83.62%	4,724,136	710,930.00	5,435,066	Government/ Agency
GCL173	3617VBYM2	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.58%	5/15/2063	8.219	0.025	8.261	0.025	22,318,497	23,229,192	77.63%	15,942,449	6,181,503.00	22,123,952	Government/ Agency
GCL174	3617V84Y9	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.05%	12/15/2063	4.478	0.004	4.491	0.004	6,149,310	7,197,707	87.52%	(6,926,427)	98,595,690.00	91,669,263	Government/ Agency
GCL175	3617V3VL8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.98%	6/15/2063	8.027	0.028	8.072	0.028	25,183,292	26,394,304	82.74%	19,364,759	8,527,008.00	27,891,767	Government/ Agency
GCL176	3617VPHV3	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.64%	1/15/2063	7.971	0.013	8.020	0.013	12,008,984	12,543,455	80.90%	8,498,753	6,366,016.00	14,864,769	Government/ Agency
GCL177	3617W6VQ9	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.75%	4/15/2063	7.988	0.017	8.035	0.017	15,409,354	16,368,053	80.52%	11,188,451	6,253,746.00	17,442,197	Government/ Agency
GCL178	3617FDL8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.25%	4/15/2064	8.738	0.007	8.762	0.007	6,686,265	8,700,725	75.96%	(9,164,079)	59,241,735.00	50,077,656	Government/ Agency
GCL179	3617XRBV3	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.24%	1/15/2064	8.263	0.001	8.293	0.001	1,000,000	1,549,094	81.18%	(3,975,281)	25,430,800.00	21,455,519	Government/ Agency
GCL180	3617YPFY6	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.08%	2/15/2064	8.132	0.002	8.160	0.002	1,495,696	1,840,812	89.52%	(121,671)	13,931,304.00	13,809,633	Government/ Agency
GCL181	3617XRBS0	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.69%	11/15/2063	8.223	0.000	8.256	0.000	25,000	197,852	86.71%	(1,636,913)	12,478,200.00	10,841,287	Government/ Agency
GCL182	3617FTA21	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.60%	12/15/2063	8.191	0.005	8.227	0.005	4,315,847	4,477,016	90.57%	3,853,131	592,153.00	4,445,284	Government/ Agency
GCL183	3617YXC55	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.14%	9/15/2063	8.062	0.004	8.098	0.004	3,227,735	3,428,159	91.88%	2,318,649	7,968,865.00	10,287,514	Government/ Agency
GCL184	3617FTA32	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.75%	1/15/2064	8.147	0.006	8.183	0.007	5,155,237	5,344,259	91.23%	4,646,674	646,763.00	5,293,437	Government/ Agency
GMF218	36181RS24	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.25%	9/15/2038	0.895	0.005	0.894	0.005	30,282,586	30,395,059	99.69%	30,188,619	-	30,188,619	Government/ Agency
GMF219	217745AB4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.25%	4/20/2037	0.054	0.000	0.054	0.000	16,040,000	16,035,603	99.95%	16,032,638	-	16,032,638	Government/ Agency
GMF223	36184QBX1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.45%	6/15/2055	2.413	0.001	2.419	0.001	2,457,054	2,370,916	99.11%	2,435,184	-	2,435,184	Government/ Agency
GMF237	36193CAA2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.10%	5/15/2051	3.140	0.002	3.147	0.002	3,763,228	4,051,838	95.38%	3,589,405	-	3,589,405	Government/ Agency
GMF238	3617A45T1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.67%	11/15/2035	2.844	0.006	2.850	0.006	13,143,121	13,474,395	92.55%	12,164,143	-	12,164,143	Government/ Agency
GMF244	36180CVN6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.92%	8/15/2039	2.454	0.015	2.460	0.016	39,947,032	41,839,631	92.75%	37,050,633	-	37,050,633	Government/ Agency
GMF251	36193DFR8	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.62%	12/15/2057	4.406	0.019	4.419	0.019	28,094,765	28,563,364	91.72%	25,768,547	-	25,768,547	Government/ Agency
GMF252	36186PSX3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.60%	6/15/2057	4.030	0.008	4.040	0.008	13,423,402	13,872,233	92.24%	12,382,39			

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GMF279	3617G0RF9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.74%	8/15/2059	5.561	0.013	5.590	0.013	15,388,615	15,672,340	90.83%	13,978,172	-	13,978,172	Government/ Agency
GMF280	3617G0QU7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.34%	9/15/2059	5.656	0.014	5.686	0.014	16,806,240	17,114,795	88.02%	14,793,407	-	14,793,407	Government/ Agency
GMF282	3617ATJK0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.39%	2/15/2059	5.251	0.011	5.275	0.011	14,037,078	14,299,127	88.82%	12,467,943	-	12,467,943	Government/ Agency
GMF284	3617MRW26	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.32%	9/15/2060	6.430	0.024	6.469	0.024	26,904,254	28,328,600	80.20%	21,578,180	-	21,578,180	Government/ Agency
GMF289	3617QRG87	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.74%	4/15/2057	6.515	0.022	6.555	0.022	23,756,002	25,771,230	83.13%	19,748,674	-	19,748,674	Government/ Agency
GMF291	3617QCSM6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.78%	8/15/2058	6.541	0.010	6.581	0.010	10,651,541	11,564,802	83.38%	8,881,106	-	8,881,106	Government/ Agency
GMF292	3617HVVYX	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.30%	9/15/2060	6.328	0.008	6.366	0.008	8,111,900	8,307,387	88.41%	7,171,868	-	7,171,868	Government/ Agency
GMF293	3617GCD87	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.27%	4/15/2046	6.104	0.021	6.141	0.021	24,284,675	25,554,074	81.73%	19,847,209	-	19,847,209	Government/ Agency
GMF294	3617URRH0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.17%	8/15/2059	6.737	0.034	6.780	0.034	34,179,311	37,748,609	86.68%	29,627,789	-	29,627,789	Government/ Agency
GMF295	3617JMZF7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.75%	11/15/2060	6.381	0.011	6.419	0.011	11,149,556	11,488,679	90.23%	10,060,066	-	10,060,066	Government/ Agency
GMF296	3617AU3D0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.53%	1/15/2061	6.398	0.007	6.437	0.007	7,013,529	7,221,697	96.73%	6,784,397	-	6,784,397	Government/ Agency
GMF297	3617AU3F5	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.53%	1/15/2061	6.398	0.008	6.437	0.008	7,680,115	7,908,012	96.73%	7,429,205	-	7,429,205	Government/ Agency
GMF298	3617W6V97	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.08%	11/15/2056	7.114	0.048	7.161	0.049	52,060,007	54,056,188	96.73%	40,685,416	-	40,685,416	Government/ Agency
GMF299	3617W9QW6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.94%	11/15/2059	7.008	0.047	7.054	0.048	47,500,632	52,764,084	84.08%	39,938,722	-	39,938,722	Government/ Agency
GMF300	3617XJD31	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.36%	5/15/2061	7.445	0.057	7.498	0.057	51,226,932	56,816,055	89.18%	45,683,614	-	45,683,614	Government/ Agency
GMF302	36197JZS7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.37%	2/15/2034	4.128	0.016	4.144	0.016	24,548,678	26,760,803	93.53%	22,959,569	-	22,959,569	Government/ Agency
GMF303	3617JMZM4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.60%	4/15/2061	6.663	0.034	6.705	0.034	33,629,792	34,692,566	87.67%	29,484,752	-	29,484,752	Government/ Agency
GMF304	3617H4UJ2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.78%	8/15/2060	6.234	0.037	6.271	0.038	39,029,894	39,306,147	91.02%	35,526,259	-	35,526,259	Government/ Agency
GMF306	3617H3KC6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.35%	12/15/2060	6.362	0.002	6.401	0.002	2,261,706	2,302,251	95.79%	2,166,586	-	2,166,586	Government/ Agency
GMF307	3617JMZW2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.41%	9/15/2061	6.952	0.043	6.998	0.043	41,671,500	43,254,868	87.69%	36,542,655	-	36,542,655	Government/ Agency
GMF308	FWDDGMF308	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.00%	11/15/2057	7.392	0.000	7.441	0.000	977,504	977,504	93.90%	22,945,685	24,437,600.00	22,945,685	Government/ Agency
GMF309	3617JMUZ6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.43%	11/15/2061	7.055	0.055	7.102	0.056	52,448,246	54,055,298	87.65%	45,971,097	-	45,971,097	Government/ Agency
GMP005	167570PB0	GNMA MF PLC BACKED MUNI	MULTIFAMILY REVENUE BONDS	4.63%	9/20/2037	10.861	0.003	10.590	0.003	1,500,000	1,469,247	100.01%	1,500,111	-	1,500,111	Government/ Agency
GMP006	167570PC8	GNMA MF PLC BACKED MUNI	MULTIFAMILY REVENUE BONDS	4.90%	3/20/2044	13.498	0.002	12.919	0.002	1,000,000	991,868	99.84%	998,368	-	998,368	Government/ Agency
PMB159	81299B9R8	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.60%	6/1/2038	0.082	0.000	0.082	0.000	2,027,452	2,029,767	99.99%	2,027,296	-	2,027,296	Government/ Agency
PMB166	81299H9Z7	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.87%	5/1/2044	0.083	0.000	0.082	0.000	1,591,313	1,590,442	100.04%	1,591,885	-	1,591,885	Government/ Agency
PMB170	999684Z51	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.40%	8/1/2046	0.059	0.000	0.058	0.000	3,487,132	3,488,690	100.12%	3,491,365	-	3,491,365	Government/ Agency
PMB172	999628456	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.55%	8/1/2042	0.083	0.000	0.082	0.000	6,936,591	6,938,339	99.98%	6,935,495	-	6,935,495	Government/ Agency
PMB173	999576077	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.35%	3/1/2047	0.083	0.000	0.082	0.000	6,649,633	6,658,567	99.95%	6,646,441	-	6,646,441	Government/ Agency
PMB174	999754344	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.89%	4/1/2038	0.083	0.000	0.082	0.000	3,820,744	3,823,626	100.04%	3,822,238	-	3,822,238	Government/ Agency
PMB176	999768880	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.60%	1/1/2050	1.980	0.001	1.984	0.001	3,156,264	3,175,025	99.60%	3,143,646	-	3,143,646	Government/ Agency
PMB178	45202T9V1	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.80%	1/1/2053	4.226	0.001	4.239	0.001	1,925,451	1,933,279	99.55%	1,916,852	-	1,916,852	Government/ Agency
PMB181	57586NHK0	FHA MF PC	MF PERMANENT RISK-SHARE PC	4.00%	12/1/2053	3.844	0.036	3.853	0.036	60,440,000	60,416,363	92.13%	55,686,213	-	55,686,213	Government/ Agency
PMB183	64199AKB9	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.65%	12/1/2037	0.083	0.000	0.082	0.000	7,670,862	7,566,200	99.99%	7,565,791	-	7,565,791	Government/ Agency
PMB184	57599CYU8	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.17%	2/1/2050	1.868	0.002	1.872	0.002	7,410,793	7,878,102	97.34%	7,213,510	-	7,213,510	Government/ Agency
PMB186	57499ANM3	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.72%	2/15/2062	7.217	0.005	7.267	0.005	4,439,616	4,447,700	85.12%	3,778,917	-	3,778,917	Government/ Agency
PMB187	57599CZK1	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.90%	3/15/2062	7.311	0.003	7.363	0.003	3,087,771	3,088,716	86.30%	2,664,731	-	2,664,731	Government/ Agency
PMB188	FWDDPMB188	FHA MF PC	MF PERMANENT RISK-SHARE PC	2.50%	9/1/2063	8.231	0.000	8.270	0.000	-	-	73.84%	(1,491,489)	5,702,000.00	4,210,511	Government/ Agency
PMB189	53999AFS3	FHA MF PC	MF PERMANENT RISK-SHARE PC	4.10%	12/1/2060	6.231	0.020	6.268	0.020	21,566,413	21,586,421	87.53%	18,877,814	-	18,877,814	Government/ Agency
FXF014	31377LWH2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	8.40%	7/1/2023	0.075	0.000	0.074	0.000	45,277	45,256	100.26%	45,393	-	45,393	Government/ Agency
FXF111	31377T748	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.96%	1/1/2029	0.059	0.000	0.059	0.000	219,249	219,422	99.57%	218,316	-	218,316	Government/ Agency
FXF201	31413VYB7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	6.15%	1/1/2023	0.080	0.000	0.080	0.000	3,090,961	3,090,961	100.05%	3,092,583	-	3,092,583	Government/ Agency
FXF253	31381RK78	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.69%	6/1/2041	3.053	0.002	3.060	0.002	4,205,069	4,288,386	101.67%	4,275,216	-	4,275,216	Government/ Agency
FXF254	31381RK86	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.75%	6/1/2041	2.987	0.001	2.994	0.001	2,041,974	2,088,684	101.83%	2,079,430	-	2,079,430	Government/ Agency
FXF260	31381SN99	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.69%	6/1/2035	3.077	0.000	3.085	0.000	524,540	533,782	97.68%	512,365	-	512,365	Government/ Agency
FXF263	31381U2P1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.30%	8/1/2029	3.172	0.002	3.181	0.002	3,744,562	3,724,977	101.27%	3,792,156	-	3,792,156	Government/ Agency
FXF268	3138L3SY2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.99%	6/1/2025	2.405	0.001	2.410	0.001	2,548,470	2,549,073	95.05%	2,422,349	-	2,422,349	Government/ Agency
FXF270	3138L4S79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.46%	12/1/2023	1.085	0.001	1.085	0.001	3,291,982	3,291,971	98.97%	3,258,073	-	3,258,073	Government/ Agency
FXF271	3138L5CM0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.66%	10/1/2023	0.928	0.001	0.928	0.001	4,308,912	4,308,912	99.30%	4,278,726	-	4,278,726	Government/ Agency
FXF272	3138L4WV1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.41%	9/1/2023	0.839	0.001	0.837	0.001	10,276,192	10,276,192	99.35%	10,209,270	-	10,209,270	Government/ Agency
FXF274	3138L4YH0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.61%	9/1/2023	0.859	0.001	0.858	0.001	5,879,361	5,879,361	99.42%	5,844,976	-	5,844,976	Government/ Agency
FXF280	3138L7T48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.36%	10/1/2029	5.371	0.009	5.399	0.009	10,553,952	10,556,381	91.95%	9,703,975	-	9,703,975	Government/ Agency
FXF282	3138L7VB9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.40%	10/1/2026	3.421	0.001	3.429	0.002	2,738,173	2,741,322	94.71%	2,593,407	-	2,593,407	Government/ Agency
FXF283	3138L9FR8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.04%	4/1/2030	5.970	0.022	6.004	0.023	24,889,190	24,932,404	89.79%	22,348,205	-	22,348,205	Government/ Agency
FXF284	3138L9JU7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.42%	4/1/2035	8.105	0.006	8.114	0.006	5,028,437	5,081,774	87.19%	4,384,379	-	4,384,379	Government/ Agency
FXF285	3138L9J29	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.05%	4/1/2030	5.804	0.023	5.837	0.023	25,765,253	25,780,222	89.60%	23,085,76			

**AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
October 31, 2022**

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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
FXF290	3138LAPD5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.63%	7/1/2035	8.508	0.027	8.510	0.027	21,259,361	21,281,107	88.52%	18,817,883	-	18,817,883	Government/ Agency
FXF294	3138LCBV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.31%	10/1/2027	4.217	0.010	4.228	0.010	15,021,093	15,069,341	93.36%	14,023,543	-	14,023,543	Government/ Agency
FXF298	3138LBAx5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.70%	11/1/2025	2.742	0.006	2.748	0.006	14,416,729	14,418,774	93.76%	13,516,417	-	13,516,417	Government/ Agency
FXF304	3138LCVY7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.26%	1/1/2027	3.635	0.004	3.644	0.004	6,980,139	6,985,897	93.87%	6,551,944	-	6,551,944	Government/ Agency
FXF307	3138LDFD0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	4/1/2028	4.637	0.011	4.652	0.011	15,535,769	15,568,406	91.21%	14,169,687	-	14,169,687	Government/ Agency
FXF309	3138LDG68	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.91%	6/1/2031	7.336	0.027	7.384	0.027	25,000,000	25,099,012	85.11%	21,276,668	-	21,276,668	Government/ Agency
FXF310	3138LEAD3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.50%	6/1/2026	3.389	0.032	3.397	0.032	60,000,000	60,000,000	92.26%	55,354,230	-	55,354,230	Government/ Agency
FXF313	3138LEH95	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.72%	7/1/2028	4.866	0.027	4.884	0.027	36,254,430	36,385,663	89.93%	32,603,040	-	32,603,040	Government/ Agency
FXF315	3138LEMS7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.46%	8/1/2026	3.537	0.014	3.546	0.014	25,830,000	25,831,678	91.68%	23,680,854	-	23,680,854	Government/ Agency
FXF320	3138LGKE5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	12/1/2026	3.614	0.008	3.623	0.008	15,169,545	15,177,842	91.33%	13,854,947	-	13,854,947	Government/ Agency
FXF321	3138ET5Z5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.13%	5/1/2026	3.141	0.002	3.148	0.002	3,169,683	3,191,480	95.05%	3,012,711	-	3,012,711	Government/ Agency
FXF327	3138LHTV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.14%	4/1/2029	5.303	0.006	5.327	0.006	7,577,205	7,586,247	91.05%	6,899,129	-	6,899,129	Government/ Agency
FXF330	3138LJCH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.94%	6/1/2027	4.020	0.017	4.030	0.018	27,874,734	27,888,094	92.27%	25,720,566	-	25,720,566	Government/ Agency
FXF331	3138LJD80	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	6/1/2027	3.989	0.041	3.999	0.041	65,689,665	65,719,900	92.18%	60,554,264	-	60,554,264	Government/ Agency
FXF337	3138LKHG5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.00%	5/1/2027	3.958	0.004	3.968	0.004	6,315,544	6,321,944	92.11%	5,817,274	-	5,817,274	Government/ Agency
FXF349	3138LU78	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.49%	12/1/2027	0.122	0.000	4.466	0.013	18,100,000	18,100,000	99.94%	18,088,535	-	18,088,535	Government/ Agency
FXF352	3138LLRM9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.48%	1/1/2028	0.123	0.000	4.670	0.017	22,425,000	22,425,000	99.80%	22,380,179	-	22,380,179	Government/ Agency
FXF354	3138LMNU3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.43%	2/1/2028	0.143	0.001	4.630	0.024	30,420,000	30,420,000	99.76%	30,345,842	-	30,345,842	Government/ Agency
FXF355	3138LMP49	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.45%	3/1/2028	0.141	0.001	4.693	0.030	38,275,000	38,276,733	99.81%	38,204,134	-	38,204,134	Government/ Agency
FXF364	3140HTM30	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.46%	4/1/2031	6.627	0.013	6.668	0.013	12,746,000	12,801,262	92.19%	11,751,101	-	11,751,101	Government/ Agency
FXF365	3140HT5P0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	6/1/2029	5.797	0.020	5.827	0.020	22,345,000	22,423,119	89.98%	20,106,467	-	20,106,467	Government/ Agency
FXF366	3140HT3B3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.72%	5/1/2029	0.187	0.001	5.601	0.023	25,000,000	25,006,958	100.06%	25,014,008	-	25,014,008	Government/ Agency
FXF367	3140HUEF9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.72%	6/1/2029	0.161	0.001	5.667	0.039	41,302,000	41,320,410	100.07%	41,329,024	-	41,329,024	Government/ Agency
FXF368	3140JAWR5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.33%	5/1/2029	5.374	0.005	5.400	0.005	6,479,400	6,678,049	93.74%	6,073,905	-	6,073,905	Government/ Agency
FXF370	3140HVJ81	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.55%	9/1/2026	3.460	0.008	3.468	0.008	14,188,217	14,190,562	91.62%	12,998,676	-	12,998,676	Government/ Agency
FXF371	3140HUA43	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.67%	8/1/2029	5.803	0.032	5.834	0.033	37,700,000	37,946,054	87.76%	33,085,520	-	33,085,520	Government/ Agency
FXF372	3138LM4U4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.68%	7/1/2028	4.762	0.009	4.779	0.009	11,970,444	12,325,720	93.74%	11,220,915	-	11,220,915	Government/ Agency
FXF373	3140HVD9A	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85%	8/1/2031	7.149	0.009	7.196	0.009	8,760,000	8,799,177	85.89%	7,523,782	-	7,523,782	Government/ Agency
FXF375	3140HTYA1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.97%	9/1/2034	8.139	0.015	8.157	0.015	13,074,819	13,251,685	83.86%	10,964,013	-	10,964,013	Government/ Agency
FXF376	3140HVQ31	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.96%	9/1/2034	9.290	0.026	9.308	0.026	20,000,000	20,648,559	81.47%	16,294,000	-	16,294,000	Government/ Agency
FXF378	3140HWD03	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.61%	11/1/2026	3.668	0.005	3.677	0.006	9,800,000	9,837,428	91.74%	8,990,835	-	8,990,835	Government/ Agency
FXF379	3140HWC02	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.76%	10/1/2031	7.228	0.011	7.276	0.011	10,189,000	10,309,435	85.48%	8,709,707	-	8,709,707	Government/ Agency
FXF380	3140HU6Y7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.33%	2/1/2030	6.476	0.005	6.514	0.006	5,955,000	5,956,890	83.87%	4,994,647	-	4,994,647	Government/ Agency
FXF381	3140HWL83	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.43%	11/1/2031	7.366	0.019	7.416	0.019	18,655,000	18,661,786	83.28%	15,535,906	-	15,535,906	Government/ Agency
FXF382	3140HVXW9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.33%	11/1/2029	5.790	0.010	5.822	0.010	12,092,153	12,128,820	85.87%	10,382,940	-	10,382,940	Government/ Agency
FXF383	3140HWJZ6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	11/1/2031	7.768	0.013	7.822	0.013	11,975,000	12,014,467	81.97%	9,815,408	-	9,815,408	Government/ Agency
FXF384	3140HWZS4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.53%	1/1/2030	6.351	0.019	6.388	0.019	20,550,000	20,665,361	85.53%	17,577,101	-	17,577,101	Government/ Agency
FXF385	3140HXPNA	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.55%	3/1/2030	6.264	0.010	6.300	0.010	11,279,000	11,332,738	86.25%	9,728,353	-	9,728,353	Government/ Agency
FXF387	3140HYCN6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.94%	4/1/2035	9.281	0.007	9.285	0.007	6,400,000	6,494,105	75.53%	4,833,756	-	4,833,756	Government/ Agency
FXF388	3140HYER5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.09%	5/1/2032	7.842	0.014	7.897	0.014	13,400,000	13,486,040	80.36%	10,768,343	-	10,768,343	Government/ Agency
FXF389	3140HWJR4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.46%	11/1/2034	8.573	0.011	8.587	0.011	9,500,000	9,584,130	80.03%	7,602,460	-	7,602,460	Government/ Agency
FXF390	3140JUCH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.82%	7/1/2035	9.289	0.005	4.593,398	4,628,971	73.02%	3,354,164	-	3,354,164	-	3,354,164	Government/ Agency
FXF391	3140JFZ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.46%	7/1/2030	6.260	0.006	6.297	0.006	7,448,838	7,540,122	80.08%	5,964,738	-	5,964,738	Government/ Agency
FXF392	3140JGW4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.41%	7/1/2030	6.327	0.003	6.365	0.003	3,250,060	3,280,187	79.67%	2,589,211	-	2,589,211	Government/ Agency
FXF393	3140JUJH4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.27%	7/1/2030	7.000	0.013	7.043	0.013	14,235,000	14,325,733	79.00%	11,246,053	-	11,246,053	Government/ Agency
FXF394	3140JUC5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.25%	7/1/2030	7.095	0.035	7.139	0.035	37,950,000	38,063,485	76.51%	29,035,670	-	29,035,670	Government/ Agency
FXF395	3140JOKT6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.55%	7/1/2032	7.751	0.020	7.806	0.020	20,500,000	20,783,308	76.55%	15,692,766	-	15,692,766	Government/ Agency
FXF396	3140JOK74	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.65%	7/1/2030	6.298	0.001	6.335	0.001	1,244,949	1,271,799	81.04%	1,008,849	-	1,008,849	Government/ Agency
FXF397	3140JOK66	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.47%	7/1/2030	7.031	0.003	7.075	0.003	3,025,000	3,062,770	77.89%	2,356,110	-	2,356,110	Government/ Agency
FXF398	3140JULU2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.52%	7/1/2032	8.175	0.015	8.234	0.015	14,157,681	14,268,782	75.01%	10,619,844	-	10,619,844	Government/ Agency
FXF399	3140JUMQ0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.22%	7/1/2030	6.838	0.023	6.879	0.023	25,610,000	25,687,159	78.68%	20,150,004	-	20,150,004	Government/ Agency
FXF400	3140JONB2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.53%	7/1/2032	7.976	0.011	8.033	0.011	10,500,000	10,645,299	76.37%	8,018,630	-	8,018,630	Government/ Agency
FXF401	3140JON30	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.17%	8/1/2030	6.268	0.006	6.305	0.006	7,189,216	7,191,940	78.47%	5,641,237	-	5,641,237	Government/ Agency
FXF402	3140JOPH7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.09%	7/1/2050	15.226	0.013	15.253	0.013	8,392,000	8,543,582	61.80%	5,186,631	-	5,186,631	Government/ Agency
FXF403	3140JOPT1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.38%	7/1/2030	6.968	0.010	7.011	0.010	10,500,000	10,628,170	79.65%	8,363,746	-	8,363,746	Government/ Agency
FXF404	3140JQQJ2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.76%	8/1/2035	9.890	0.011	9.884	0.011	9,100,000	9,138,485	70.76%	6,439,160	-	6,439,160	Government/ Agency
FXF405	3140JQR51	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.32%	8/1/2030	6.880	0.019	6.922	0.019	21,000,000	21,250,335	79.13%	16,617,155	-	16,617,155	Government/ Agency
FXF406	3140JUTU4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.31%	8/1/2030	6.697	0.004	6.738	0.004	4,384,413	4,440,310	77.94%	3,417,162	-	3,417,162	Government/ Agency
FXF407	3140JUK4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.50%	8/1/2030	6.377	0.001	6.415	0.001	1,150,108	1,175,433	79.97%	919,759	-	919,759	Government/ Agency
FXF408	3140JQ37	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.57%	8/1/2037	10.097	0.055	10.040	0.054	47,121,193	47,321,659	68.09%	32,086,206	-	32,086,206	Government/ Agency

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR ¹	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FXF409	3140J1DZ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.16%	9/1/2050	16.525	0.023	16.594	0.023	14,200,000	14,356,142	57.29%	8,135,180	-	8,135,180	Government/ Agency
FXF410	3140J1FB9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.68%	9/1/2032	7.540	0.012	7.593	0.012	12,675,071	12,871,097	76.96%	9,755,007	-	9,755,007	Government/ Agency
FXF411	3140J1K80	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.71%	9/1/2035	10.662	0.020	10.648	0.020	16,305,000	16,560,764	69.66%	11,357,652	-	11,357,652	Government/ Agency
FXF412	3140J1K98	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.77%	9/1/2035	10.628	0.004	10.614	0.004	3,270,000	3,333,779	73.40%	2,400,237	-	2,400,237	Government/ Agency
FXF413	3140J15B0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.17%	11/1/2030	7.406	0.026	7.454	0.026	27,329,000	27,329,307	74.98%	20,490,418	-	20,490,418	Government/ Agency
FXF414	3140J2LB0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.71%	11/1/2035	10.629	0.011	10.612	0.011	9,300,000	9,331,018	70.53%	6,559,428	-	6,559,428	Government/ Agency
FXF415	FWDPNP415	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.21%	12/1/2039	11.720	0.000	11.578	0.000	-	-	67.99%	(13,312,002)	41,587,270.00	28,275,268	Government/ Agency
FXF416	3140LAFS9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.06%	12/1/2027	4.583	0.014	4.596	0.014	21,424,000	21,431,184	83.23%	17,832,262	-	17,832,262	Government/ Agency
FXF417	3140J3C8K	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.47%	12/1/2030	7.364	0.012	7.411	0.012	12,400,000	12,483,124	76.45%	9,479,629	-	9,479,629	Government/ Agency
FXF418	3140LAG90	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.57%	11/1/2031	6.884	0.020	6.927	0.020	21,950,000	22,017,852	79.09%	17,360,740	-	17,360,740	Government/ Agency
FXF419	3140LB68	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.26%	1/1/2031	7.032	0.023	7.077	0.023	25,000,000	24,994,566	77.76%	19,440,380	-	19,440,380	Government/ Agency
FXF420	3140LBTFO	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.74%	3/1/2033	9.053	0.007	9.110	0.007	6,160,000	6,239,352	73.62%	4,534,765	-	4,534,765	Government/ Agency
FXF422	3140LBVK6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.68%	3/1/2031	0.513	0.002	7.552	0.030	23,855,000	23,857,649	99.77%	23,799,952	-	23,799,952	Government/ Agency
FXF423	3140LBWH2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.69%	3/1/2031	0.513	0.001	7.548	0.013	10,075,000	10,076,113	99.81%	10,055,945	-	10,055,945	Government/ Agency
FXF424	FWDPNP424	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.59%	3/1/2039	10.724	0.000	10.623	0.000	-	-	73.38%	(3,037,487)	11,409,000.00	8,371,513	Government/ Agency
FXF425	3140LBXH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.70%	4/1/2031	0.500	0.001	7.390	0.022	17,500,000	17,500,000	99.94%	17,489,168	-	17,489,168	Government/ Agency
FXF426	FWDPNP426	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.56%	7/1/2038	11.116	0.000	11.021	0.000	-	-	70.89%	(3,136,850)	10,774,000.00	7,637,150	Government/ Agency
FXF427	3140LDCF4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.76%	8/1/2031	7.871	0.024	7.926	0.024	23,623,000	23,681,474	77.01%	18,192,405	-	18,192,405	Government/ Agency
FXF428	3140LC5T4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.41%	4/1/2051	11.228	0.005	11.177	0.005	3,722,099	3,759,064	68.92%	2,565,223	-	2,565,223	Government/ Agency
FXF429	3140LDA25	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.58%	10/1/2031	7.850	0.057	7.904	0.058	57,950,000	58,200,426	76.12%	44,109,118	-	44,109,118	Government/ Agency
FXF430	3140LCTD7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.50%	8/1/2039	10.882	0.020	10.769	0.020	13,167,911	13,167,911	83.32%	10,971,638	-	10,971,638	Government/ Agency
FXF431	3140LCMH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.22%	8/1/2028	5.345	0.007	5.367	0.007	10,000,000	10,019,690	81.70%	8,170,000	-	8,170,000	Government/ Agency
FXF432	3140LBY23	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.00%	4/1/2031	7.478	0.018	7.528	0.018	18,000,000	18,578,092	79.52%	14,314,486	-	14,314,486	Government/ Agency
FXF433	3140LD2L2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.76%	12/1/2036	6.216	0.018	6.232	0.018	21,693,210	21,754,263	79.40%	17,223,584	-	17,223,584	Government/ Agency
FXF434	3140LDB51	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.88%	11/1/2031	7.739	0.026	7.792	0.026	25,400,000	25,433,079	78.11%	19,840,245	-	19,840,245	Government/ Agency
FXF435	3140LECX3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.67%	11/1/2031	0.572	0.004	8.104	0.056	40,943,000	40,948,310	99.86%	40,884,714	-	40,884,714	Government/ Agency
FXF436	3140LECL9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.69%	11/1/2031	0.556	0.002	7.937	0.033	25,000,000	25,006,465	99.91%	24,976,905	-	24,976,905	Government/ Agency
FXF437	3140LEMT1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.47%	12/1/2051	11.274	0.018	11.232	0.018	13,417,684	13,604,458	69.51%	9,326,466	-	9,326,466	Government/ Agency
FXF438	3140LEGH4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.56%	12/1/2051	11.185	0.017	11.143	0.017	12,608,779	12,639,238	70.62%	8,904,068	-	8,904,068	Government/ Agency
FXF439	FWDPNP439	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.59%	2/1/2039	10.932	0.000	10.829	0.000	-	-	70.92%	(6,979,848)	24,000,000.00	17,020,152	Government/ Agency
FXF440	FWDPNP440	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.72%	7/1/2040	11.375	0.000	11.234	0.000	-	277,940	69.84%	(8,382,003)	27,794,000.00	19,411,997	Government/ Agency
FXF441	FWDPNP441	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.58%	1/1/2040	11.226	0.000	11.098	0.000	-	-	70.23%	(3,483,617)	11,700,000.00	8,216,384	Government/ Agency
FXF442	3140LFJ62	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.57%	3/1/2042	13.478	0.040	13.237	0.039	25,155,000	25,166,235	71.10%	17,885,912	-	17,885,912	Government/ Agency
FXF443	3140LFH64	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.76%	2/1/2029	0.339	0.001	5.787	0.019	20,000,000	20,005,124	99.83%	19,966,710	-	19,966,710	Government/ Agency
FXF444	3140LFRB2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.24%	5/1/2052	11.183	0.009	11.147	0.009	6,457,650	6,588,339	77.11%	4,979,801	-	4,979,801	Government/ Agency
FXF445	3140LFX41	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.93%	4/1/2038	10.459	0.027	10.381	0.027	19,898,532	19,910,317	78.69%	15,658,225	-	15,658,225	Government/ Agency
FXF446	3140LFX58	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.93%	4/1/2038	10.459	0.022	10.381	0.022	16,217,304	16,226,908	78.07%	12,660,849	-	12,660,849	Government/ Agency
FXF447	3140LFZA5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.01%	4/1/2052	11.813	0.011	11.805	0.011	7,439,766	7,444,309	74.72%	5,559,185	-	5,559,185	Government/ Agency
FXF448	3140LGKM3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.96%	5/1/2032	0.579	0.003	8.228	0.039	28,526,000	28,530,112	100.30%	28,610,240	-	28,610,240	Government/ Agency
FXF449	3140LGK43	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.93%	5/1/2032	0.573	0.002	8.301	0.033	23,705,000	23,705,000	100.11%	23,730,350	-	23,730,350	Government/ Agency
FXF450	603767PD0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.46%	1/1/2038	10.686	0.029	10.609	0.029	20,950,000	20,950,000	76.00%	15,921,372	-	15,921,372	Government/ Agency
FXF451	3140LGP71	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.94%	6/1/2029	0.361	0.004	6.028	0.071	70,000,000	70,019,638	100.03%	70,020,377	-	70,020,377	Government/ Agency
FXF452	FWDPNP452	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.47%	7/1/2041	11.268	0.000	11.108	0.000	-	-	84.84%	(1,524,652)	10,058,000.00	8,533,348	Government/ Agency
FXF453	3140GLS7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.99%	6/1/2032	0.610	0.003	8.437	0.044	30,975,000	30,975,000	99.63%	30,859,305	-	30,859,305	Government/ Agency
FXF454	313637ZA1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.70%	10/1/2033	8.350	0.025	8.387	0.025	19,865,000	19,930,773	90.44%	17,965,976	-	17,965,976	Government/ Agency
FXF455	3140LGVU2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.91%	8/1/2032	7.839	0.032	7.896	0.032	26,250,000	26,576,441	91.16%	23,929,500	-	23,929,500	Government/ Agency
FXF456	3140LHAD2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.11%	8/1/2032	7.647	0.019	7.701	0.019	15,627,000	15,705,196	93.15%	14,556,210	-	14,556,210	Government/ Agency
FXF457	3140LHUD0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.80%	10/1/2052	11.019	0.022	10.990	0.022	12,500,000	12,539,059	92.76%	11,595,000	-	11,595,000	Government/ Agency
FXF458	3140LHXW5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.30%	11/1/2032	0.181	0.000	6.117	0.016	15,800,000	15,804,938	100.01%	15,801,845	-	15,801,845	Government/ Agency
FRM004	3132WVYB2	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.28%	12/1/2029	5.789	0.014	5.821	0.014	15,870,628	16,009,632	92.18%	14,629,026	-	14,629,026	Government/ Agency
FRM005	3132XEA03	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.38%	4/1/2030	5.973	0.013	6.007	0.013	13,817,872	13,993,137	92.03%	12,717,255	-	12,717,255	Government/ Agency
FRM006	3132WVYD8	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.60%	4/1/2030	5.924	0.023	5.958	0.023	24,586,359	25,092,399	92.69%	22,788,180	-	22,788,180	Government/ Agency
FRM007	3132XEA06	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.48%	6/1/2030	6.066	0.017	6.101	0.017	18,051,917	18,352,779	92.59%	16,713,541	-	16,713,541	Government/ Agency
FRM008	3132XEA05	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.34%	12/1/2029	5.769	0.008	5.801	0.008	9,390,554	9,492,374	90.68%	8,515,720	-	8,515,720	Government/ Agency
FRM009	3132XHKY9	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.40%	6/1/2031	7.059	0.007	7.105	0.007	7,444,000	7,522,112	83.00%	6,178,446	-	6,178,446	Government/ Agency
FRM010	3132XHKZ6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.41%	6/1/2031	7.056	0.012	7.1								

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Portfolio Schedule (Unaudited)
October 31, 2022

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE	CONTRIB	SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR ¹	DURATION	SPRD DUR							
FRM015	FWDFRM015	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.86%	5/1/2040	11.215	0.000	11.081	0.000	-	-	83.45%	(4,542,948)	27,450,000.00	22,907,052	Government/ Agency
FHM006	3137F1GN2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.56%	5/25/2027	0.002	0.000	3.993	0.004	5,920,995	5,920,995	99.81%	5,909,956	-	5,909,956	Government/ Agency
FHM007	3137FBTQ9	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	10/25/2033	6.646	0.034	6.675	0.035	33,450,000	33,328,394	90.82%	30,379,012	-	30,379,012	Government/ Agency
FHM010	3137FKWV4	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	1/25/2026	2.807	0.008	2.813	0.008	17,968,321	18,007,180	97.11%	17,448,871	-	17,448,871	Government/ Agency
FHM011	3137FKSQ0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.68%	10/25/2025	2.751	0.004	2.757	0.004	10,000,000	10,051,324	96.34%	9,633,751	-	9,633,751	Government/ Agency
FHM013	3137F72K0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.47%	10/25/2030	-0.055	0.000	6.760	0.006	5,631,545	5,631,545	97.94%	5,515,673	-	5,515,673	Government/ Agency
FHM014	3137F7ZL8	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	2.83%	10/25/2030	-0.079	0.000	6.871	0.011	9,938,020	9,938,020	98.47%	9,785,757	-	9,785,757	Government/ Agency
FHM015	3137F84N0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	2.77%	12/25/2030	-0.108	0.000	6.856	0.019	16,464,112	16,464,112	98.61%	16,236,040	-	16,236,040	Government/ Agency
FHM016	3137F84M2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.40%	11/25/2030	-0.134	0.000	6.758	0.013	11,794,326	11,794,326	97.20%	11,464,648	-	11,464,648	Government/ Agency
FHM017	3137F8ZR7	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	2.72%	12/25/2030	-0.092	0.000	6.730	0.019	16,616,182	16,616,182	97.30%	16,167,282	-	16,167,282	Government/ Agency
FHM018	3137F9ZZ7	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.27%	11/25/2027	-0.024	0.000	4.427	0.012	16,844,757	16,844,757	98.53%	16,596,570	-	16,596,570	Government/ Agency
FHM019	3137FXZ84	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	2.71%	1/25/2031	-0.112	-0.001	7.039	0.042	36,036,509	36,036,509	96.86%	34,904,408	-	34,904,408	Government/ Agency
FHM020	3137H1LV6	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	2.71%	6/25/2031	-0.151	-0.001	7.193	0.034	28,722,468	28,722,468	96.48%	27,710,713	-	27,710,713	Government/ Agency
FHM021	3137H2NB6	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	2.67%	8/25/2031	-0.179	-0.001	7.452	0.034	27,782,597	27,782,597	95.95%	26,657,824	-	26,657,824	Government/ Agency
FNA047	3136AT5G5	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.94%	7/25/2039	6.650	0.002	6.662	0.002	1,909,010	1,927,195	94.20%	1,798,243	-	1,798,243	Government/ Agency
FNA049	3136AY2C6	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.93%	9/25/2037	4.273	0.016	4.284	0.016	23,232,298	23,289,363	92.40%	21,466,474	-	21,466,474	Government/ Agency
RSP001	12647RAA2	FHA Risk Share REMIC	MULTIFAMILY PERMANENT MBS	4.76%	5/27/2053	3.132	0.002	3.139	0.002	4,743,708	4,930,183	97.37%	4,618,888	-	4,618,888	Government/ Agency
GNR086	38378BAC3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.43%	5/16/2042	0.176	0.000	0.174	0.000	506,976	512,959	99.54%	504,622	-	504,622	Government/ Agency
GNR088	38378BCM9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.26%	11/16/2043	0.235	0.000	0.233	0.000	417,451	417,990	99.10%	413,682	-	413,682	Government/ Agency
GNR092	38378GXA3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.72%	2/16/2044	0.727	0.000	0.702	0.000	116,964	119,528	96.82%	113,239	-	113,239	Government/ Agency
GNR093	38378G5S5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.37%	2/16/2044	0.202	0.000	0.200	0.000	267,085	277,376	99.43%	265,553	-	265,553	Government/ Agency
GNR094	38378BF87	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.39%	1/16/2053	2.275	0.013	2.279	0.013	36,562,613	36,798,722	89.19%	32,609,964	-	32,609,964	Government/ Agency
GNR096	38378BA82	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.31%	11/16/2051	2.835	0.003	2.842	0.003	7,076,000	7,076,008	87.61%	6,199,456	-	6,199,456	Government/ Agency
GNR097	38378BWB1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.82%	4/16/2050	1.502	0.000	1.504	0.000	1,269,202	1,291,046	93.98%	1,192,743	-	1,192,743	Government/ Agency
GNR103	38378BR77	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.18%	7/16/2046	0.542	0.000	0.539	0.000	1,972,403	2,021,145	98.10%	1,934,843	-	1,934,843	Government/ Agency
GNR106	38378NST1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.63%	12/16/2045	1.147	0.002	1.148	0.002	8,583,000	8,286,967	96.51%	8,283,396	-	8,283,396	Government/ Agency
GNR107	38378NPP2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.20%	7/16/2041	0.224	0.000	0.222	0.000	536,951	531,453	99.29%	533,128	-	533,128	Government/ Agency
GNR108	38378NPQ0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	3/16/2044	1.644	0.003	1.650	0.003	10,000,000	9,639,493	95.37%	9,537,135	-	9,537,135	Government/ Agency
GNR112	38378N263	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.96%	4/16/2046	0.515	0.000	0.513	0.000	344,911	345,605	98.86%	340,981	-	340,981	Government/ Agency
GNR113	38378NR22	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	1/16/2054	0.650	0.000	0.648	0.000	3,874,065	3,856,452	98.13%	3,801,467	-	3,801,467	Government/ Agency
GNR114	38378XGG0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.20%	9/16/2051	0.350	0.000	0.348	0.000	1,276,023	1,282,703	99.13%	1,264,979	-	1,264,979	Government/ Agency
GNR115	38378XDV0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	9/16/2054	1.661	0.005	1.667	0.005	18,198,279	18,053,620	94.50%	17,196,953	-	17,196,953	Government/ Agency
GNR116	38378XDY4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.33%	5/16/2055	3.800	0.004	3.851	0.004	6,937,329	6,597,145	90.29%	6,263,655	-	6,263,655	Government/ Agency
GNR125	38378XC74	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.05%	5/16/2054	3.916	0.007	3.934	0.007	11,545,000	11,590,604	88.32%	10,196,607	-	10,196,607	Government/ Agency
GNR126	38378BAN9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.60%	9/16/2052	2.340	0.002	2.355	0.002	4,434,197	4,575,399	93.46%	4,144,194	-	4,144,194	Government/ Agency
GNR127	38379KKK3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.25%	12/16/2048	2.117	0.001	2.127	0.001	3,298,527	3,274,779	92.19%	3,041,006	-	3,041,006	Government/ Agency
GNR128	38379KCE6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.40%	8/16/2047	1.710	0.001	1.713	0.001	2,318,922	2,321,316	93.88%	2,177,016	-	2,177,016	Government/ Agency
GNR134	38379K3U0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	5/16/2048	1.069	0.001	1.069	0.001	3,342,988	3,384,016	96.28%	3,218,471	-	3,218,471	Government/ Agency
GNR137	38379KQ35	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	12/16/2052	3.504	0.003	3.540	0.003	5,115,933	5,109,231	85.78%	4,388,613	-	4,388,613	Government/ Agency
GNR138	38379KLA4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.79%	4/16/2049	2.642	0.002	2.658	0.002	4,912,636	4,952,916	92.40%	4,539,419	-	4,539,419	Government/ Agency
GNR139	38379K3N6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	4/16/2056	1.333	0.000	1.334	0.000	1,054,311	1,057,825	95.38%	1,005,594	-	1,005,594	Government/ Agency
GNR143	38379UB11	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	12/16/2055	0.428	0.000	0.425	0.000	929,077	924,438	98.77%	913,095	-	913,095	Government/ Agency
GNR146	38379RCD3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.15%	5/16/2056	0.640	0.000	0.638	0.000	502,894	501,986	97.69%	491,258	-	491,258	Government/ Agency
GNR147	38379RCE1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.20%	6/16/2056	1.116	0.000	1.117	0.000	908,187	906,275	95.76%	869,716	-	869,716	Government/ Agency
GNR148	38379UFN1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	3/16/2056	0.792	0.000	0.791	0.000	1,182,930	1,183,895	97.18%	1,149,597	-	1,149,597	Government/ Agency
GNR149	38379UED4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	11/16/2056	2.310	0.001	2.317	0.001	2,891,764	2,892,023	92.41%	2,672,396	-	2,672,396	Government/ Agency
GNR150	38379UGN0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	10/16/2056	1.673	0.001	1.675	0.001	3,011,329	2,981,688	93.68%	2,821,140	-	2,821,140	Government/ Agency
GNR151	38379RGT4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	3/16/2057	3.508	0.002	3.536	0.002	3,119,345	3,109,384	88.41%	2,757,673	-	2,757,673	Government/ Agency
GNR152	38380JEK0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	9/16/2058	4.276	0.011	4.331	0.011	18,078,077	17,788,963	84.65%	15,302,597	-	15,302,597	Government/ Agency
GNR153	38380JES5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	2/16/2053	6.804	0.056	6.953	0.057	60,000,000	57,275,954	80.75%	48,450,000	-	48,450,000	Government/ Agency
GNR155	38380MYK1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	4/16/2059	2.338	0.013	2.368	0.013	33,588,591	32,310,314	94.53%	31,751,067	-	31,751,067	Government/ Agency
GNR157	38380MY47	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	12/16/2059	1.543	0.001	1.550	0.001	4,696,135	4,634,754	95.94%	4,505,625	-	4,505,625	Government/ Agency
GNR158	38380N3C3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	7/16/2058	2.180	0.001	2.205	0.001	3,221,404	3,199,912	94.05%	3,029,693	-	3,029,693	Government/ Agency
GNR159	38380NWP3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	6/16/2059	3.543	0.004	3.596	0.004	7,670,381	7,689,532	91.53%	7,020,925	-	7,020,925	Government/ Agency
GNR160	38380PRT3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.00%	5/16/2062	5.114	0.047	5.230	0.048	60,181,479	64,979,796	89.12%	53,632,748	-	53,632,748	Government/ Agency
GNR161	38380RJW1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	9/16/2062	5.258	0.020	5.286	0.020	26,614,626	27,456,185	82.98%				

AFL-CIO Housing Investment Trust
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GNR166	38380RYJ3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2062	5.315	0.028	5.345	0.028	36,727,955	37,745,547	83.85%	30,795,321	-	30,795,321	Government/ Agency
GNR167	38380RG53	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	4/16/2063	5.392	0.038	5.428	0.038	49,630,858	50,674,447	82.32%	40,857,681	-	40,857,681	Government/ Agency
GNR168	38380NH77	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	8/16/2060	4.311	0.011	4.379	0.011	16,930,395	17,599,153	89.21%	15,104,435	-	15,104,435	Government/ Agency
GNR169	38380R222	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	12/16/2062	5.343	0.020	5.374	0.021	27,097,657	27,518,409	83.71%	22,682,692	-	22,682,692	Government/ Agency
GNR170	38380NM57	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	2/16/2061	4.465	0.011	4.525	0.011	16,500,735	17,050,430	87.86%	14,498,272	-	14,498,272	Government/ Agency
GNR171	38380NM55	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	1/16/2061	4.326	0.008	4.385	0.009	13,015,555	13,504,329	88.92%	11,573,655	-	11,573,655	Government/ Agency
GNR172	38380RT26	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	10/16/2062	5.399	0.021	5.431	0.022	28,463,180	28,833,320	81.50%	23,198,189	-	23,198,189	Government/ Agency
GNR173	38381DLG3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	4/16/2063	5.497	0.041	5.527	0.041	52,352,456	53,236,858	83.50%	43,715,301	-	43,715,301	Government/ Agency
GNR174	38380NL2L	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	1/16/2061	4.733	0.007	4.802	0.007	9,565,919	9,869,951	86.95%	8,317,632	-	8,317,632	Government/ Agency
GNR175	38381DTM2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2062	5.477	0.011	5.508	0.011	14,473,610	14,676,636	83.60%	12,099,381	-	12,099,381	Government/ Agency
GNR176	38381DWJ5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2063	5.552	0.021	5.588	0.021	26,531,586	26,880,218	83.66%	22,196,803	-	22,196,803	Government/ Agency
GNR177	38381DC65	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	11/16/2063	5.549	0.015	5.582	0.015	19,500,653	19,965,898	83.86%	16,353,074	-	16,353,074	Government/ Agency
GNR178	38381DL32	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	4/16/2063	5.561	0.020	5.601	0.020	25,545,044	25,942,614	82.96%	21,193,206	-	21,193,206	Government/ Agency
GNR179	38381DZ86	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	1.95%	3/16/2064	5.609	0.028	5.643	0.028	35,052,604	35,532,696	83.43%	29,244,107	-	29,244,107	Government/ Agency
GNR180	38379UZS8	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.40%	12/16/2057	4.248	0.010	4.276	0.010	16,794,486	17,226,765	84.19%	14,138,637	-	14,138,637	Government/ Agency
GNR181	38381EAR9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2063	5.566	0.036	5.601	0.036	45,221,210	45,627,150	83.90%	37,941,938	-	37,941,938	Government/ Agency
GNR182	38381EEB0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	4/16/2062	10.981	0.012	10.997	0.012	9,830,000	9,345,336	67.76%	6,660,990	-	6,660,990	Government/ Agency
GNR183	38381EQP6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	10/16/2063	5.725	0.034	5.757	0.035	42,832,435	42,412,613	81.86%	35,061,046	-	35,061,046	Government/ Agency
GNR184	38381EPT9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	1.95%	3/16/2064	5.676	0.031	5.710	0.031	38,281,618	37,785,927	83.47%	31,952,273	-	31,952,273	Government/ Agency
GNR185	38381EWW0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	3/16/2064	5.626	0.020	5.659	0.020	24,734,258	24,406,318	83.46%	20,642,411	-	20,642,411	Government/ Agency
GNR186	38381EPU6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	1.90%	2/16/2061	10.671	0.028	10.695	0.028	22,712,000	20,488,299	66.95%	15,204,637	-	15,204,637	Government/ Agency
GNR187	38381EW53	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	9/16/2063	14.727	0.009	14.969	0.009	7,404,094	5,814,099	50.95%	3,772,684	-	3,772,684	Government/ Agency
CLP076	57586P7J9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	12/1/2028	0.568	0.000	0.560	0.000	5,000,000	5,103,050	99.53%	4,976,359	-	4,976,359	AA
CLP077	57586P7K6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	12/1/2036	8.187	0.007	8.089	0.006	5,000,000	5,000,000	92.54%	4,626,893	-	4,626,893	AA
CLP078	57586P7L4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.20%	12/1/2039	11.203	0.014	10.885	0.014	8,305,000	8,305,000	88.98%	7,389,765	-	7,389,765	AA
CLP079	57586P7M2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.50%	6/1/2056	14.424	0.097	13.689	0.092	45,000,000	45,000,000	86.20%	38,787,849	-	38,787,849	AA
CLP081	64972CBJ1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.75%	5/1/2035	7.905	0.004	7.833	0.004	3,200,000	3,200,000	89.19%	2,854,146	-	2,854,146	AA
CLP084	64972CSJ3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.95%	11/1/2045	3.229	0.003	3.228	0.003	5,000,000	5,000,000	95.84%	4,791,851	-	4,791,851	AA
CLP086	57586NK75	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.85%	12/1/2058	13.760	0.017	13.634	0.017	9,570,000	9,567,407	76.54%	7,324,582	-	7,324,582	AA
CLP089	20775CPS7	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	5/15/2050	10.011	0.015	9.669	0.015	12,200,000	12,215,284	72.23%	8,811,656	-	8,811,656	AAA
CLP090	20775CPT5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.70%	11/15/2022	0.041	0.000	0.040	0.000	11,005,000	11,016,828	99.50%	10,949,777	-	10,949,777	AAA
CLP095	64972CM67	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.10%	10/1/2046	14.110	0.036	13.862	0.035	20,605,293	20,605,293	72.53%	14,944,772	-	14,944,772	AA
CLP098	16753QBH9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.36%	1/1/2038	9.287	0.034	9.128	0.034	25,000,000	25,000,000	86.50%	21,625,113	-	21,625,113	AA
CLP099	64972CS85	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.95%	11/1/2043	12.464	0.025	11.995	0.024	14,555,195	14,555,195	81.04%	11,794,998	-	11,794,998	AA
CLP100	64972C8T3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	11/1/2048	14.082	0.018	13.403	0.017	9,325,000	9,325,133	78.13%	7,285,614	-	7,285,614	AA
CLP101	64972C8U0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	11/1/2053	15.153	0.017	14.308	0.016	8,305,000	8,305,135	77.28%	6,417,966	-	6,417,966	AA
CLP102	64972EHL6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	11/1/2049	15.004	0.021	14.232	0.020	12,000,000	12,000,000	66.78%	8,013,788	-	8,013,788	AA
CLP103	64972EHM4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.35%	11/1/2054	15.967	0.036	15.035	0.034	20,000,000	20,000,000	65.13%	13,025,526	-	13,025,526	AA
CLP104	64972EHN2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.45%	5/1/2059	16.777	0.039	15.769	0.036	20,000,000	20,000,000	66.79%	13,357,758	-	13,357,758	AA
CLP107	57587AZ35	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.30%	12/1/2059	17.632	0.017	16.551	0.016	8,340,000	8,345,317	66.57%	5,551,874	-	5,551,874	AA
CLP108	57587AZ43	State Housing Bonds	MULTIFAMILY REVENUE BONDS	1.50%	12/1/2022	0.085	0.000	0.084	0.000	8,750,000	8,750,161	99.85%	8,737,131	-	8,737,131	AA
CLP110	55299BAH2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.15%	9/1/2023	0.808	0.004	0.806	0.004	32,282,000	32,284,128	96.76%	31,234,740	-	31,234,740	AA
CLP111	55299BAG4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.15%	9/1/2023	0.808	0.001	0.806	0.001	4,465,000	4,467,126	98.83%	4,412,643	-	4,412,643	AA
CLP112	57587GAA3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.60%	6/1/2063	19.333	0.048	18.099	0.045	26,410,000	26,410,000	54.17%	14,306,963	-	14,306,963	AA
CLP113	57587GAB1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	0.50%	12/1/2023	1.063	0.002	1.063	0.002	10,020,000	10,020,000	96.97%	9,716,850	-	9,716,850	AA
CLP114	45202BHV1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.07%	7/1/2041	14.567	0.132	13.967	0.127	84,895,000	84,893,387	62.61%	53,148,608	-	53,148,608	AAA
CLP115	64972EUS6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.05%	11/1/2046	14.016	0.021	13.829	0.020	13,000,000	13,000,000	65.18%	8,473,680	-	8,473,680	AA
CLP116	64972EUR8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.95%	11/1/2041	11.882	0.009	11.741	0.009	6,275,000	6,275,000	68.32%	4,287,356	-	4,287,356	AA
CLP117	45202BHW9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	0.40%	12/1/2024	2.042	0.000	2.042	0.000	470,000	470,043	94.14%	442,469	-	442,469	AAA
CLP118	45202BHX7	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.06%	1/1/2042	10.722	0.032	10.363	0.031	27,730,000	27,733,419	62.96%	17,459,249	-	17,459,249	AAA
CLP119	45202BJZ0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.65%	7/1/2062	11.601	0.024	11.086	0.023	21,760,000	21,782,750	55.28%	12,029,879	-	12,029,879	AAA
CLP120	79199ACD2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.93%	1/1/2026	1.283	0.004	1.395	0.005	20,576,600	20,574,604	96.41%	19,838,435	-	19,838,435	AAA
CLP121	64972EZ51	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	11/1/2037	10.298	0.003	10.076	0.003	2,000,000	2,000,000	88.12%	1,762,424	-	1,762,424	AA
CLP122	64972EZ69	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	11/1/2040	11.723	0.009	11.355	0.008	5,000,000	5,000,000	86.37%	4,318,271	-	4,318,271	AA
CLP123	64972E2C2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.30%	11/1/2045	13.315	0.006	12.738	0.005	3,000,000	3,000,000	83.22%	2,496,547	-	2,496,547	AA
CLP124	FWDCLP124	State Housing Bonds	MULTIFAMILY REVENUE BONDS	5.11%	6/1/2066	14.760	0.127	13.992	0.120	-	-	95.26%	(2,534,696)	53,425,000.00	50,890,304	AA
CPM025	999700487	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.20%	12/1/2047	0.081	0.000	0.081	0.000	2,865,160	2,872,826	99.42%	2,848,453	-	2,848,453	AA
CPM028	999752157	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.40%	11/1/2048	0.081	0.000	0.081	0.000	872,628	881,207	99.45%	867,816	-	867,816	AA
CLM016	28299AGB8	Direct Loans	MULTIFAMILY CONSTRUCTION	5.68%	12/19/2024	0.033	0.000	1.945	0.004	12,132,873	12,104,854	99.27%	12,007,515	5,089,032.47	17,096,547	not rated
CLM017	28299AGC6	Direct Loans	MULTIFAMILY CONSTRUCTION	5.68%	12/19/2024	0.033	0.000	1.945	0.025	75,524,292	75,348,759	99.27%	74,921,750	7,253,802.96	82,175,553	not rated

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
October 31, 2022

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
CLM018	65499APS1	Direct Loans	MULTIFAMILY CONSTRUCTION	4.05%	10/1/2024	1.776	0.009	1.779	0.009	32,158,713	31,753,053	96.36%	30,265,549	19,841,287.13	50,106,836	not rated
CLM019	28299AGF9	Direct Loans	MULTIFAMILY CONSTRUCTION	3.45%	6/1/2024	1.023	0.002	1.023	0.002	15,000,000	14,947,492	94.31%	14,146,755	-	14,146,755	not rated
CLM020	40399AGP1	Direct Loans	MULTIFAMILY CONSTRUCTION	3.45%	12/1/2023	1.021	0.004	1.022	0.004	22,513,443	22,421,273	95.26%	21,447,364	-	21,447,364	not rated
CLM021	58799AFT2	Direct Loans	MULTIFAMILY CONSTRUCTION	5.15%	12/10/2023	0.015	0.000	0.944	0.002	15,551,770	15,485,067	99.21%	15,425,286	464,973.55	15,890,260	not rated
CLM022	FWDCLM022	Direct Loans	MULTIFAMILY CONSTRUCTION	5.35%	12/10/2023	0.015	0.000	0.943	0.000	-	(8,132)	92.59%	(225,384)	3,042,148.00	2,816,764	not rated
CLM023	10899ACY4	Direct Loans	MULTIFAMILY CONSTRUCTION	3.25%	3/1/2023	0.320	0.000	0.317	0.000	8,271,719	8,265,182	99.22%	8,207,473	-	8,207,473	not rated
CLM024	09499ACQ7	Direct Loans	MULTIFAMILY CONSTRUCTION	3.50%	12/31/2023	0.634	0.001	0.630	0.001	11,000,000	10,984,820	97.04%	10,674,246	-	10,674,246	not rated
CLM025	58899ABL2	Direct Loans	MULTIFAMILY CONSTRUCTION	8.71%	1/31/2024	-0.002	0.000	1.129	0.001	7,063,061	7,026,349	100.09%	7,074,826	5,936,939.40	13,011,765	not rated
CLM027	FWDCLM027	Direct Loans	MULTIFAMILY CONSTRUCTION	6.30%	11/19/2024	0.036	0.000	1.859	0.000	-	(157,445)	100.16%	79,450	50,000,000.00	50,079,450	not rated
CLM028	95599ABJ2	Direct Loans	MULTIFAMILY CONSTRUCTION	3.60%	12/1/2024	1.477	0.001	1.478	0.001	4,366,272	4,407,093	92.81%	3,472,870	8,063,670.17	11,536,540	not rated
CLM029	95599ABK9	Direct Loans	MULTIFAMILY CONSTRUCTION	3.60%	6/1/2024	1.477	0.000	1.478	0.000	554,333	441,112	93.95%	(375,392)	14,809,724.88	14,434,333	not rated
CLM030	22699AEP8	Direct Loans	MULTIFAMILY CONSTRUCTION	3.75%	6/1/2024	1.018	0.001	1.018	0.001	3,629,075	3,626,413	94.58%	3,113,909	5,870,924.78	8,984,834	not rated
CLM031	FWDCLM031	Direct Loans	MULTIFAMILY CONSTRUCTION	3.75%	12/1/2023	1.018	0.000	1.018	0.000	-	(33,190)	95.93%	(155,188)	3,814,942.00	3,659,754	not rated
CLM032	73699AEN6	Direct Loans	MULTIFAMILY CONSTRUCTION	4.04%	11/20/2025	2.363	0.000	2.368	0.000	1,220,015	1,251,056	93.53%	691,771	6,941,471.91	7,633,243	not rated
CLM033	58899ABN8	Direct Loans	MULTIFAMILY CONSTRUCTION	4.28%	4/1/2025	-0.023	0.000	2.227	0.000	157,478	(61,461)	99.05%	(77,400)	24,592,522.32	24,515,123	not rated
CLM034	FWDCLM034	Direct Loans	MULTIFAMILY CONSTRUCTION	4.88%	4/1/2025	-0.020	0.000	2.204	0.000	-	(105,719)	100.36%	44,941	12,500,959.00	12,545,900	not rated
CLM035	58899ABM0	Direct Loans	MULTIFAMILY CONSTRUCTION	4.63%	9/10/2024	0.011	0.000	1.735	0.001	2,074,724	2,001,919	99.85%	2,048,342	15,397,275.76	17,445,617	not rated
TNT122	9128284V9	US Treasury	US Treasury	2.88%	8/15/2028	5.196	0.008	0.000	0.000	10,000,000	9,883,759	92.93%	9,292,593	-	9,292,593	Government/ Agency
TNT131	912828YS3	US Treasury	US Treasury	1.75%	11/15/2029	6.396	0.028	0.000	0.000	30,000,000	30,027,276	85.92%	25,774,944	-	25,774,944	Government/ Agency
TNT134	912828Z94	US Treasury	US Treasury	1.50%	2/15/2030	6.700	0.033	0.000	0.000	35,000,000	36,343,534	83.84%	29,342,905	-	29,342,905	Government/ Agency
TNT140	91282CBL4	US Treasury	US Treasury	1.13%	2/15/2031	7.672	0.026	0.000	0.000	25,000,000	24,160,799	80.04%	20,011,113	-	20,011,113	Government/ Agency
TNT143	912810SY5	US Treasury	US Treasury	2.25%	5/15/2041	14.301	0.074	0.000	0.000	42,000,000	43,302,220	72.28%	30,357,810	-	30,357,810	Government/ Agency
TNT145	912810TA6	US Treasury	US Treasury	1.75%	8/15/2041	15.189	0.034	0.000	0.000	20,000,000	19,471,557	65.40%	13,080,296	-	13,080,296	Government/ Agency
TNT147	912810TC2	US Treasury	US Treasury	2.00%	11/15/2041	14.896	0.012	0.000	0.000	7,000,000	6,656,877	68.33%	4,783,162	-	4,783,162	Government/ Agency
TNT149	912810TF5	US Treasury	US Treasury	2.38%	2/15/2042	14.705	0.027	0.000	0.000	15,000,000	15,296,552	73.19%	10,978,800	-	10,978,800	Government/ Agency
TNT150	91282CDY4	US Treasury	US Treasury	1.88%	2/15/2032	8.233	0.017	0.000	0.000	15,000,000	14,045,872	83.26%	12,488,997	-	12,488,997	Government/ Agency
TNT151	91282CEP2	US Treasury	US Treasury	2.88%	5/15/2032	8.017	0.019	0.000	0.000	15,000,000	14,887,494	90.72%	13,607,939	-	13,607,939	Government/ Agency
TNT152	912810TJ7	US Treasury	US Treasury	3.00%	8/15/2052	18.004	0.049	0.000	0.000	20,000,000	18,125,966	80.38%	16,075,766	-	16,075,766	Government/ Agency
ADV002	NA	Equity	HIT Advisers, LLC	0.00%	na	0.000	0.000	0.000	0.000	999	999	100.00%	284,041	-	284,041	not rated
CASH	NA	Cash & Cash Equiv	Cash & Cash Equiv	0.00%	na	0.085	0.000	0.085	0.000	248,332,533	248,332,533	100.00%	248,332,533	-	248,332,533	Government/ Agency

ASSET ID	Ticker	CLASSIFICATION	DESCRIPTION	Contracts	Expiration	Notional Amount	Unrealized Gain (Loss)
Futures - Long							
Futures - Short							
USF001	TYZ2	Futures	US 10 YR DEC22 SHORT	10	12/20/2022	1,110,031.25	4,093.75
Total						1,110,031.25	4,093.75

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