

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
August 31, 2023

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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
AFN0004	31402G5Z2	FNMA Single Family MBS	SINGLE FAMILY ARM	5.97%	7/1/2033	0.959	0.000	3.371	0.000	271,071	271,472	101.27%	274,514	-	274,514	Government/ Agency
AFN0008	31401CAR4	FNMA Single Family MBS	SINGLE FAMILY ARM	5.23%	5/1/2033	1.016	0.000	3.338	0.000	114,081	114,255	100.53%	114,682	-	114,682	Government/ Agency
AFN0009	31402HAM3	FNMA Single Family MBS	SINGLE FAMILY ARM	4.72%	8/1/2033	0.975	0.000	3.156	0.000	161,415	161,337	101.29%	163,499	-	163,499	Government/ Agency
AFN0012	31385XKH9	FNMA Single Family MBS	SINGLE FAMILY ARM	5.54%	8/1/2033	1.039	0.000	3.398	0.000	341,187	340,954	101.13%	345,050	-	345,050	Government/ Agency
AFN0013	31403UYG0	FNMA Single Family MBS	SINGLE FAMILY ARM	6.37%	11/1/2033	0.207	0.000	3.264	0.000	627,660	627,665	101.17%	635,008	-	635,008	Government/ Agency
AFN0014	31401XXA0	FNMA Single Family MBS	SINGLE FAMILY ARM	5.74%	7/1/2033	0.930	0.000	3.375	0.000	100,079	99,872	100.46%	100,536	-	100,536	Government/ Agency
AFN0015	31402DSK7	FNMA Single Family MBS	SINGLE FAMILY ARM	4.86%	8/1/2033	1.070	0.000	3.286	0.000	108,197	108,103	100.10%	108,309	-	108,309	Government/ Agency
AFN0019	31396P5W7	FNMA Single Family MBS	SINGLE FAMILY ARM	5.65%	3/25/2037	0.245	0.000	3.809	0.000	98,518	97,937	96.77%	95,332	-	95,332	Government/ Agency
AFN0021	31404KRV6	FNMA Single Family MBS	SINGLE FAMILY ARM	4.77%	4/1/2034	1.139	0.000	3.386	0.000	362,939	366,989	100.17%	363,548	-	363,548	Government/ Agency
AFN0022	31405UT33	FNMA Single Family MBS	SINGLE FAMILY ARM	3.87%	11/1/2034	1.295	0.000	3.702	0.000	129,753	131,095	100.80%	130,796	-	130,796	Government/ Agency
AFN0024	31396VRS9	FNMA Single Family MBS	SINGLE FAMILY ARM	5.80%	4/25/2037	0.410	0.000	3.669	0.000	217,263	216,798	96.41%	209,462	-	209,462	Government/ Agency
AFN0027	3136A4TC3	FNMA Single Family MBS	SINGLE FAMILY ARM	5.95%	3/25/2042	0.575	0.000	4.735	0.001	1,557,470	1,559,137	96.11%	1,496,831	-	1,496,831	Government/ Agency
AFN0028	3136A6PG3	FNMA Single Family MBS	SINGLE FAMILY ARM	5.90%	6/25/2042	0.546	0.000	4.801	0.002	3,001,983	3,003,528	96.22%	2,888,366	-	2,888,366	Government/ Agency
AFN0029	3136A9HU5	FNMA Single Family MBS	SINGLE FAMILY ARM	5.86%	10/25/2042	0.571	0.000	5.072	0.001	1,324,607	1,328,544	95.39%	1,263,583	-	1,263,583	Government/ Agency
AFN0034	3136AGXD9	FNMA Single Family MBS	SINGLE FAMILY ARM	6.00%	10/25/2043	0.719	0.000	5.265	0.003	3,135,870	3,135,870	95.92%	2,997,490	-	2,997,490	Government/ Agency
AFN0038	31396V4B1	FNMA Single Family MBS	SINGLE FAMILY ARM	5.72%	6/25/2037	0.310	0.000	3.665	0.000	457,403	457,427	98.16%	449,007	-	449,007	Government/ Agency
AFN0043	3138EJXW3	FNMA Single Family MBS	SINGLE FAMILY ARM	4.47%	10/1/2042	1.938	0.000	4.312	0.001	1,204,331	1,223,389	101.58%	1,223,388	-	1,223,388	Government/ Agency
AFN0046	3140J7PV1	FNMA Single Family MBS	SINGLE FAMILY ARM	4.09%	2/1/2045	1.788	0.000	4.113	0.001	1,750,960	1,775,730	101.13%	1,770,785	-	1,770,785	Government/ Agency
AFR0006	31342ATN9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.35%	6/1/2033	1.151	0.000	3.350	0.000	29,386	29,360	100.32%	29,479	-	29,479	Government/ Agency
AFR0007	31336CLK7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.34%	10/1/2033	1.311	0.000	3.466	0.000	137,651	137,183	101.22%	139,331	-	139,331	Government/ Agency
AFR0008	3128JPEZ9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	6.02%	7/1/2035	1.034	0.000	3.524	0.000	92,857	92,742	100.53%	93,351	-	93,351	Government/ Agency
AFR0011	31396HUT4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.60%	2/15/2036	0.033	0.000	2.414	0.000	225,207	225,207	98.11%	220,959	-	220,959	Government/ Agency
AFR0012	31396JYM1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.65%	4/15/2036	0.143	0.000	3.534	0.000	215,214	215,107	97.45%	209,734	-	209,734	Government/ Agency
AFR0015	3137A3CK3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.80%	11/15/2040	0.524	0.000	4.543	0.001	1,745,936	1,739,795	95.99%	1,675,948	-	1,675,948	Government/ Agency
AFR0017	3137AAXG3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.65%	1/15/2043	0.420	0.000	4.863	0.000	1,787,866	1,789,237	94.72%	1,693,539	-	1,693,539	Government/ Agency
AFR0018	3137GAPT8	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.80%	10/15/2040	0.521	0.000	4.515	0.000	693,039	694,255	95.78%	663,810	-	663,810	Government/ Agency
AFR0019	3137B3PV4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.70%	8/15/2043	0.441	0.000	4.799	0.001	1,830,767	1,830,112	95.08%	1,740,604	-	1,740,604	Government/ Agency
AFR0020	31398QUV7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.78%	10/15/2040	0.482	0.000	4.554	0.001	1,382,293	1,381,533	97.56%	1,348,559	-	1,348,559	Government/ Agency
AFR0022	3137BBHC7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.80%	6/15/2044	0.585	0.000	4.978	0.002	2,029,341	2,035,415	95.44%	1,936,870	-	1,936,870	Government/ Agency
AFR0023	3137B6NX5	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.80%	12/15/2043	0.641	0.000	5.055	0.000	472,804	474,213	96.00%	453,891	-	453,891	Government/ Agency
AFR0025	31397KE23	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.97%	8/15/2037	0.370	0.000	3.607	0.001	1,533,677	1,544,777	99.57%	1,527,150	-	1,527,150	Government/ Agency
AFR0026	3137A3L31	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.85%	11/15/2040	0.516	0.000	4.598	0.001	1,272,244	1,279,543	96.06%	1,222,082	-	1,222,082	Government/ Agency
AFR0028	31397GWG1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.63%	5/15/2037	0.307	0.000	3.928	0.000	66,891	66,880	97.48%	65,204	-	65,204	Government/ Agency
FRS0374	3128PQVN8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	0.570	0.000	0.569	0.000	3,940	3,933	98.79%	3,892	-	3,892	Government/ Agency
FRS0376	3128PQU25	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	0.396	0.000	0.393	0.000	1,617	1,614	99.12%	1,603	-	1,603	Government/ Agency
FRS0377	3128MCKV6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	12/1/2024	0.497	0.000	0.495	0.000	827	825	98.91%	818	-	818	Government/ Agency
FRS0393	3128PQKX8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	11/1/2024	0.533	0.000	0.531	0.000	34,245	34,264	98.85%	33,850	-	33,850	Government/ Agency
FRS0399	3128MCPK5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2025	0.677	0.000	0.677	0.000	7,749	7,747	98.61%	7,641	-	7,641	Government/ Agency
FRS0400	3128PRBZ1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	0.647	0.000	0.648	0.000	3,800	3,799	98.67%	3,750	-	3,750	Government/ Agency
FRS0401	3128PRNS4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2025	0.747	0.000	0.747	0.000	562	562	98.49%	554	-	554	Government/ Agency
FRS0403	31294L6X6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2025	0.606	0.000	0.605	0.000	197	197	98.72%	195	-	195	Government/ Agency
FRS0406	3128MCJ63	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	11/1/2024	0.424	0.000	0.421	0.000	406	405	99.05%	402	-	402	Government/ Agency
FRS0409	3128MCLY9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	0.461	0.000	0.458	0.000	3,027	3,029	98.98%	2,996	-	2,996	Government/ Agency
FRS0410	3128MCWR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2025	0.747	0.000	0.747	0.000	17,487	17,508	98.49%	17,223	-	17,223	Government/ Agency
FRS0411	3128PT3C7	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2026	1.051	0.000	1.052	0.000	713	713	98.07%	699	-	699	Government/ Agency
FRS0412	3128PUPG1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.116	0.000	1.117	0.000	7,496	7,501	98.00%	7,346	-	7,346	Government/ Agency
FRS0413	3128PUR46	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	0.633	0.000	0.631	0.000	1,971	1,967	98.67%	1,944	-	1,944	Government/ Agency
FRS0414	3128MMNB5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.051	0.000	1.052	0.000	17,091	17,111	98.07%	16,761	-	16,761	Government/ Agency
FRS0415	3128PUFW7	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2026	0.269	0.000	0.265	0.000	3,205	3,200	99.34%	3,184	-	3,184	Government/ Agency
FRS0417	3128PUWW8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.051	0.000	1.052	0.000	5,744	5,751	98.07%	5,634	-	5,634	Government/ Agency
FRS0439	3128MDNQ2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	6/1/2026	0.197	0.000	0.194	0.000	6,951	6,978	99.66%	6,928	-	6,928	Government/ Agency
FRS0444	31306XNY5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	1.436	0.000	1.435	0.000	94,320	94,659	97.12%	91,606	-	91,606	Government/ Agency
FRS0445	3128PT7B5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	2/1/2026	0.954	0.000	0.955	0.000	3,232	3,239	97.76%	3,160	-	3,160	Government/ Agency
FRS0446	31306XCR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	8/1/2027	1.583	0.000	1.584	0.000	29,200	29,305	96.98%	28,320	-	28,320	Government/ Agency
FRS0447	31306XND1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	1.667	0.000	1.669	0.000	44,794	44,948	96.92%	43,415	-	43,415	Government/ Agency
FRS0448	31306XKM4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	1.344	0.000	1.343	0.000	71,892	72,148	97.22%	69,896	-	69,896	Government/ Agency
FRS0449	3128PTSP1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	11/1/2026	0.887	0.000	0.887	0.000	861,229	862,708	97.89%	843,045	-	843,045	Government/ Agency
FRS0450	31306YB75	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2027	1.188	0.000	1.188	0.000	51,629	51,829	97.42%	50,296	-	50,296	Government/ Agency
FRS0451	3128MMRC9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2028	1.872	0.000	1.873	0.000	286,285	287,774	96.78%	277,066	-	277,066	Government/ Agency
FRS0454	3128MDRN5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	6/1/2026	0.313	0.000	0.310	0.000	2,015	2,022	99.57%	2,006	-	2,006	Government/ Agency
FRS0459	3128PT4D4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2026	0.951	0.000	0.952	0.000	55,843	55,947	98.18%	54,828	-	54,828	Government/ Agency
FRS0462	3128MDVC4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2026	0.884	0.000	0.884	0.000	293,959	295,096	98.28%	288,902	-	288,902	Government/ Agency

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FSF0807	31418PTH8	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	0.682	0.000	0.678	0.000	62,898	62,907	98.51%	61,961	-	61,961	Government/ Agency
FSF0809	31418PKG9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	0.571	0.000	0.566	0.000	93	93	98.69%	92	-	92	Government/ Agency
FSF0810	31418NQ52	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	0.608	0.000	0.602	0.000	4,268	4,278	98.63%	4,210	-	4,210	Government/ Agency
FSF0811	31418QT78	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	0.645	0.000	0.640	0.000	1,884	1,884	98.57%	1,857	-	1,857	Government/ Agency
FSF0812	31417UXT7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	0.682	0.000	0.678	0.000	6,925	6,926	98.51%	6,822	-	6,822	Government/ Agency
FSF0813	31417MTG8	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	9/1/2024	0.496	0.000	0.490	0.000	3,612	3,612	98.82%	3,569	-	3,569	Government/ Agency
FSF0814	31417UXN0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	0.682	0.000	0.678	0.000	2,686	2,686	98.51%	2,646	-	2,646	Government/ Agency
FSF0818	31418PXW0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	0.645	0.000	0.640	0.000	124	123	98.57%	122	-	122	Government/ Agency
FSF0819	31416QVA0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	7/1/2024	0.426	0.000	0.424	0.000	206	206	98.96%	204	-	204	Government/ Agency
FSF0820	31418P3N3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	0.719	0.000	0.715	0.000	3,156	3,153	98.45%	3,108	-	3,108	Government/ Agency
FSF0821	31418PFJ9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	0.608	0.000	0.603	0.000	112,761	112,777	98.63%	111,216	-	111,216	Government/ Agency
FSF0823	31417NJZ5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	12/1/2024	0.568	0.000	0.562	0.000	91,388	91,410	98.95%	90,431	-	90,431	Government/ Agency
FSF0824	31418RW64	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	3/1/2025	0.679	0.000	0.673	0.000	127,124	127,180	98.83%	125,635	-	125,635	Government/ Agency
FSF0825	31417TNQ7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	1/1/2025	0.605	0.000	0.598	0.000	65,461	65,486	98.91%	64,747	-	64,747	Government/ Agency
FSF0826	31417SAP5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	10/1/2024	0.531	0.000	0.524	0.000	1,171	1,167	99.00%	1,160	-	1,160	Government/ Agency
FSF0827	31418TLB1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2025	0.679	0.000	0.673	0.000	61,409	61,430	98.83%	60,689	-	60,689	Government/ Agency
FSF0828	31418PLN3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	4/1/2025	0.679	0.000	0.673	0.000	735	736	98.83%	727	-	727	Government/ Agency
FSF0829	31417YPE1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2025	0.715	0.000	0.709	0.000	26,976	26,979	98.79%	26,649	-	26,649	Government/ Agency
FSF0831	31412UBX7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2024	0.222	0.000	0.218	0.000	8,274	8,275	99.41%	8,225	-	8,225	Government/ Agency
FSF0896	3138AR5T7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2026	1.320	0.000	1.315	0.000	48,963	49,119	97.21%	47,597	-	47,597	Government/ Agency
FSF0897	31416PW78	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2024	0.349	0.000	0.346	0.000	4,369	4,370	99.11%	4,330	-	4,330	Government/ Agency
FSF0912	31418T2H9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	9/1/2025	0.864	0.000	0.859	0.000	2,424	2,432	98.23%	2,381	-	2,381	Government/ Agency
FSF0913	3138AAG3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.212	0.000	1.209	0.000	1,741	1,746	97.84%	1,703	-	1,703	Government/ Agency
FSF0938	3140EY4P3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.00%	4/1/2031	2.724	0.001	2.708	0.001	2,814,696	2,850,279	94.69%	2,665,225	-	2,665,225	Government/ Agency
FRS0036	31356HSN8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	7/1/2024	0.378	0.000	0.376	0.000	5,095	5,095	100.45%	5,118	-	5,118	Government/ Agency
FRS0097	31292GUZ7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2028	1.531	0.000	1.610	0.000	493	493	102.87%	508	-	508	Government/ Agency
FRS0098	31292GU20	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	4/1/2028	1.527	0.000	1.617	0.000	230	230	101.55%	233	-	233	Government/ Agency
FRS0123	31292G7H3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/1/2029	1.793	0.000	1.938	0.000	8,649	8,534	103.46%	8,948	-	8,948	Government/ Agency
FRS0124	31292G6K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	10/1/2029	1.833	0.000	1.963	0.000	1,448	1,448	102.87%	1,490	-	1,490	Government/ Agency
FRS0130	31292HAV6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	2/1/2030	1.919	0.000	1.952	0.000	417	417	102.87%	429	-	429	Government/ Agency
FRS0133	31292HAK0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/1/2030	1.825	0.000	1.950	0.000	1,997	1,970	103.52%	2,067	-	2,067	Government/ Agency
FRS0138	31292HA95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2030	2.078	0.000	2.170	0.000	10,319	9,953	103.32%	10,661	-	10,661	Government/ Agency
FRS0139	31293PG41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2029	1.473	0.000	1.487	0.000	3,465	3,406	102.87%	3,565	-	3,565	Government/ Agency
FRS0144	31292HAA2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	12/1/2029	1.984	0.000	2.059	0.000	256	256	104.73%	268	-	268	Government/ Agency
FRS0155	31293T4W4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/1/2029	1.494	0.000	1.514	0.000	3,477	3,457	102.34%	3,558	-	3,558	Government/ Agency
FRS0165	31292HFU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/1/2030	1.984	0.000	2.158	0.000	364	364	104.12%	379	-	379	Government/ Agency
FRS0182	31292HH56	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2031	2.012	0.000	2.115	0.000	406	406	104.06%	422	-	422	Government/ Agency
FRS0183	31292HJJ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/1/2031	1.810	0.000	1.814	0.000	153	153	103.29%	158	-	158	Government/ Agency
FRS0189	31298PZK9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	6/1/2031	1.971	0.000	2.122	0.000	5,728	5,728	101.99%	5,842	-	5,842	Government/ Agency
FRS0208	31292HVU5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	2.758	0.000	3.022	0.000	13	43	100.76%	13	-	13	Government/ Agency
FRS0212	31287VXX1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	8/1/2032	2.575	0.000	2.841	0.000	4,713	4,737	103.33%	4,870	-	4,870	Government/ Agency
FRS0213	31283HSW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2032	2.397	0.000	2.674	0.000	4,396	4,419	103.04%	4,530	-	4,530	Government/ Agency
FRS0221	31296SUF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	2.922	0.000	3.205	0.000	112,551	113,235	102.33%	115,170	-	115,170	Government/ Agency
FRS0223	31292H4K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	2.723	0.000	3.081	0.000	193,356	194,647	102.09%	197,406	-	197,406	Government/ Agency
FRS0239	31297B6N7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2034	2.920	0.000	3.195	0.000	1,341	1,349	102.30%	1,372	-	1,372	Government/ Agency
FRS0242	31297DTE8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	2.983	0.000	3.303	0.000	361,474	363,779	102.44%	370,295	-	370,295	Government/ Agency
FRS0243	31297DTB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.049	0.000	3.342	0.000	132,208	133,019	102.48%	135,481	-	135,481	Government/ Agency
FRS0247	31297CZM5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	1.848	0.000	1.936	0.000	48,968	49,304	100.45%	49,190	-	49,190	Government/ Agency
FRS0256	31297DJN9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.067	0.000	3.386	0.000	46,832	47,153	102.52%	48,012	-	48,012	Government/ Agency
FRS0257	31297DAH1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	2.995	0.000	3.346	0.000	17,083	17,188	102.43%	17,498	-	17,498	Government/ Agency
FRS0260	31297F5C3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	1.711	0.000	1.748	0.000	56,949	57,080	99.61%	56,730	-	56,730	Government/ Agency
FRS0263	31297F5W9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2034	3.043	0.000	3.345	0.000	41,340	41,594	102.50%	42,376	-	42,376	Government/ Agency
FRS0264	31297GDF5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	3.084	0.000	3.351	0.000	29,054	29,262	102.61%	29,813	-	29,813	Government/ Agency
FRS0268	31297HLJ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.163	0.000	3.395	0.000	61,015	61,248	101.17%	61,727	-	61,727	Government/ Agency
FRS0269	31297HY86	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2035	2.696	0.000	2.944	0.000	207,921	209,409	101.95%	211,980	-	211,980	Government/ Agency
FRS0270	31297HR68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.109	0.000	3.365	0.000	295,081	296,125	101.11%	298,365	-	298,365	Government/ Agency
FRS0271	31297HR50	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.032	0.000	3.237	0.000	117,652	118,070	100.98%	118,808	-	118,808	Government/ Agency
FRS0272	31297HAE9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2034	3.252	0.000	3.504	0.000	175,269	175,884	101.27%	177,493	-	177,493	Government/ Agency
FRS0273	31297LBQ2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	2.690	0.000	2.856	0.000	134,060	134,536	100.64%	134,920	-	134,920	Government/ Agency
FRS0282	31297MR42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	3.146	0.000	3.470	0.000	151,067	151,909	102.69%	155,124	-	155,124	Government/ Agency
FRS0283	31297MR34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	1.879	0.000	1.968	0.000	48,143	48,389	100.48%	48,373	-	48,373	Government/ Agency
FRS0285	31297NB39	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	3.092	0.000	3.423	0.000	253,417	254,943	102.59%	259,990	-	259,990	Government/ Agency

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
August 31, 2023

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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
FRS0286	31297QRZ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	3.052	0.000	3.351	0.000	198,803	200,006	102.53%	203,838	-	203,838	Government/ Agency
FRS0288	3128K66R6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.242	0.000	3.543	0.000	60,962	60,936	99.46%	60,631	-	60,631	Government/ Agency
FRS0294	3128K7RU4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	3.169	0.000	3.481	0.000	75,662	76,056	102.70%	77,708	-	77,708	Government/ Agency
FRS0298	31297V5R5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2035	3.091	0.000	3.506	0.000	119,061	119,765	104.63%	124,578	-	124,578	Government/ Agency
FRS0302	31297VLY2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2035	2.734	0.000	3.022	0.000	40,622	40,884	103.70%	42,124	-	42,124	Government/ Agency
FRS0313	3128K7HL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2035	3.410	0.000	3.740	0.000	25,238	24,849	99.56%	25,128	-	25,128	Government/ Agency
FRS0314	3128KAYT2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2036	3.495	0.000	3.815	0.000	3,355	3,310	101.63%	3,410	-	3,410	Government/ Agency
FRS0319	3128KGD70	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2036	3.499	0.000	3.853	0.000	230,790	229,192	101.72%	234,763	-	234,763	Government/ Agency
FRS0320	3128KHS56	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	3.277	0.000	3.600	0.000	103,944	103,213	101.44%	105,446	-	105,446	Government/ Agency
FRS0321	3128KCG43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2036	3.473	0.000	3.744	0.000	49,560	48,914	99.61%	49,366	-	49,366	Government/ Agency
FRS0323	3128LXS76	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	10/1/2036	3.382	0.000	3.711	0.000	191,193	188,635	99.56%	190,346	-	190,346	Government/ Agency
FRS0324	3128LXRR3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2036	3.317	0.000	3.631	0.000	38,524	38,020	99.51%	38,334	-	38,334	Government/ Agency
FRS0329	3128KL4H7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2037	3.378	0.000	3.880	0.000	23,229	23,153	101.67%	23,617	-	23,617	Government/ Agency
FRS0330	3128KLRU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	3.409	0.000	3.698	0.000	116,877	116,085	101.61%	118,758	-	118,758	Government/ Agency
FRS0331	3128M4FX6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	3.334	0.000	3.811	0.000	35,912	35,659	101.60%	36,486	-	36,486	Government/ Agency
FRS0336	3128KR6X7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.500	0.000	3.872	0.000	38,281	37,397	99.66%	38,152	-	38,152	Government/ Agency
FRS0339	3128KSER9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.595	0.000	3.946	0.000	230,362	225,075	99.69%	229,639	-	229,639	Government/ Agency
FRS0340	3128KR7M0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.507	0.000	3.847	0.000	76,234	74,453	99.65%	75,970	-	75,970	Government/ Agency
FRS0341	3128KTKF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2037	3.150	0.000	3.369	0.000	21,952	21,454	99.35%	21,809	-	21,809	Government/ Agency
FRS0343	3128L04M1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2037	3.241	0.000	3.705	0.000	97,013	97,584	105.22%	102,080	-	102,080	Government/ Agency
FRS0346	3128M5NV8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	3.423	0.000	3.931	0.000	81,965	81,644	101.75%	83,396	-	83,396	Government/ Agency
FRS0349	3128M5BA7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2037	3.119	0.000	3.640	0.000	220,331	221,270	102.82%	226,555	-	226,555	Government/ Agency
FRS0351	3128M5DW7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2037	3.253	0.000	3.828	0.000	5,491	5,506	103.16%	5,665	-	5,665	Government/ Agency
FRS0358	3128LDFN7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2038	3.633	0.000	4.123	0.000	103,457	102,040	101.67%	105,180	-	105,180	Government/ Agency
FRS0363	3128LCOQ25	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2038	3.724	0.000	4.135	0.000	12,730	12,678	99.82%	12,707	-	12,707	Government/ Agency
FRS0364	3128MJLDD	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2039	3.812	0.000	4.246	0.000	221,968	222,683	99.87%	221,670	-	221,670	Government/ Agency
FRS0365	312932H41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2039	4.198	0.000	4.403	0.000	92,650	92,779	95.24%	88,238	-	88,238	Government/ Agency
FRS0368	3128KXPZ8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2037	3.125	0.000	3.786	0.000	2,894	2,971	105.16%	3,043	-	3,043	Government/ Agency
FRS0371	312938FB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	3.461	0.000	3.608	0.000	2,701	2,698	97.43%	2,631	-	2,631	Government/ Agency
FRS0372	312938CG6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	4.076	0.000	4.373	0.000	203,452	203,542	97.33%	198,029	-	198,029	Government/ Agency
FRS0385	312941SC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2040	4.160	0.000	4.661	0.000	577,881	583,047	100.04%	578,094	-	578,094	Government/ Agency
FRS0386	312941WB9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2040	4.114	0.000	4.339	0.000	201,910	203,650	95.28%	192,371	-	192,371	Government/ Agency
FRS0389	312942AD7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2040	4.514	0.000	4.816	0.000	70,985	71,599	94.90%	67,369	-	67,369	Government/ Agency
FRS0391	312942KK2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2040	4.092	0.000	4.466	0.000	699,174	705,979	97.35%	680,612	-	680,612	Government/ Agency
FRS0392	312946EH5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2041	3.464	0.000	3.662	0.000	90,910	92,932	99.46%	90,418	-	90,418	Government/ Agency
FRS0419	3128MJQX1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2041	4.662	0.001	4.855	0.001	1,376,407	1,383,575	92.23%	1,269,476	-	1,269,476	Government/ Agency
FRS0420	3129447K1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	4.451	0.000	4.718	0.000	12,571	12,791	95.01%	11,944	-	11,944	Government/ Agency
FRS0426	3128MJQ78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.702	0.000	4.903	0.001	1,711,355	1,727,188	92.17%	1,577,383	-	1,577,383	Government/ Agency
FRS0427	3132GKF43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2041	4.655	0.001	4.851	0.001	848,513	856,217	92.22%	782,530	-	782,530	Government/ Agency
FRS0429	3132HLM34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	4.831	0.002	4.947	0.002	2,208,515	2,230,342	89.51%	1,976,821	-	1,976,821	Government/ Agency
FRS0431	31292SAN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	4.876	0.002	5.000	0.002	3,442,325	3,470,063	89.42%	3,078,178	-	3,078,178	Government/ Agency
FRS0432	3132HNTY5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	4.840	0.000	4.966	0.000	265,026	268,702	89.47%	237,119	-	237,119	Government/ Agency
FRS0433	3132HQBE1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	4.864	0.001	4.992	0.001	1,940,264	1,983,893	89.42%	1,735,023	-	1,735,023	Government/ Agency
FRS0434	31292SAX8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	4.891	0.002	5.024	0.002	2,985,081	3,051,065	89.37%	2,667,725	-	2,667,725	Government/ Agency
FRS0435	3132HP4F8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	4.933	0.001	5.062	0.001	1,514,209	1,548,116	89.28%	1,351,853	-	1,351,853	Government/ Agency
FRS0437	3132HRH45	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	4.857	0.002	4.951	0.002	2,774,404	2,832,262	89.45%	2,481,716	-	2,481,716	Government/ Agency
FRS0438	3132HPN42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	4.933	0.001	5.204	0.001	1,880,767	1,935,000	91.78%	1,726,103	-	1,726,103	Government/ Agency
FRS0440	3132GRK02	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.694	0.002	4.894	0.002	2,813,013	2,879,014	92.19%	2,593,252	-	2,593,252	Government/ Agency
FRS0441	3132GRKB6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.681	0.002	4.884	0.002	2,314,226	2,381,619	92.19%	2,133,502	-	2,133,502	Government/ Agency
FRS0442	3132GTYY7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2042	4.792	0.001	5.012	0.001	1,661,006	1,698,299	92.04%	1,528,819	-	1,528,819	Government/ Agency
FRS0453	312934SC7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.080	0.001	4.435	0.001	979,357	951,677	97.34%	926,406	-	926,406	Government/ Agency
FRS0455	3132GEZY9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2041	4.372	0.000	4.787	0.000	391,661	403,944	97.36%	381,313	-	381,313	Government/ Agency
FRS0456	3132GRTL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	4.185	0.000	4.535	0.000	261,254	269,613	97.31%	254,236	-	254,236	Government/ Agency
FRS0457	3128M7CL8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2039	3.799	0.000	4.089	0.000	261,294	268,768	97.31%	254,261	-	254,261	Government/ Agency
FRS0458	3128M6T73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2038	3.378	0.000	3.568	0.000	190,383	195,520	97.42%	185,478	-	185,478	Government/ Agency
FRS0463	312942U78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2040	4.299	0.000	4.702	0.001	742,900	770,278	97.35%	723,212	-	723,212	Government/ Agency
FRS0464	312936FJ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2039	4.131	0.001	4.480	0.001	1,266,701	1,311,219	97.31%	1,232,636	-	1,232,636	Government/ Agency
FRS0465	312933RC0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2039	4.150	0.001	4.501	0.001	796,514	824,034	97.32%	775,130	-	775,130	Government/ Agency
FRS0469	3132L5TQ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2040	3.712	0.000	3.964	0.000	302,778	313,433	97.30%	294,600	-	294,600	Government/ Agency
FRS0470	3132GFVU8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	4.439	0.000	4.867	0.000	195,056	202,408	97.34%	189,859	-	189,859	Government/ Agency
FRS0471	312944Q95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2040	4.224	0.000	4.584	0.000	161,231	167,146	97.33%	156,919	-	156,919	Government/ Agency
FRS0472	3132GDJ60	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2041	4.338	0.000	4.744	0.000	455,268	472,204	97.35%	443,211	-	443,211	Government/ Agency

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
August 31, 2023

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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
FRS0473	3128MJUC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2044	4.651	0.001	5.208	0.001	1,404,229	1,463,388	97.14%	1,364,032	-	1,364,032	Government/ Agency
FRS0474	312938GE7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	4.128	0.000	4.474	0.000	393,545	407,371	97.31%	382,952	-	382,952	Government/ Agency
FRS0475	312945RT7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2041	4.100	0.000	4.405	0.000	146,620	151,944	97.33%	142,705	-	142,705	Government/ Agency
FRS0476	3132M3DF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	4.587	0.000	5.092	0.000	593,534	617,803	97.20%	576,915	-	576,915	Government/ Agency
FRS0479	3128MJTN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2043	4.981	0.001	5.134	0.001	1,454,923	1,432,820	88.77%	1,291,513	-	1,291,513	Government/ Agency
FRS0480	31292SCB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	5.019	0.001	5.331	0.001	858,395	868,166	91.55%	785,875	-	785,875	Government/ Agency
FRS0481	3132M9PA6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	4.908	0.000	5.229	0.001	667,907	675,516	91.55%	611,480	-	611,480	Government/ Agency
FRS0482	3132M9Y73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	5.057	0.000	5.389	0.000	536,616	542,717	91.55%	491,280	-	491,280	Government/ Agency
FRS0483	3132MAAK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	4.712	0.000	4.974	0.000	99,432	100,578	91.55%	91,031	-	91,031	Government/ Agency
FRS0484	3128MJV56	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	4.855	0.001	5.388	0.002	1,948,012	2,022,777	94.44%	1,839,773	-	1,839,773	Government/ Agency
FRS0485	3132QLTA1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	4.922	0.000	5.445	0.000	246,396	256,822	94.44%	232,705	-	232,705	Government/ Agency
FRS0486	3132QLSJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2044	4.865	0.000	5.380	0.000	423,791	441,785	94.44%	400,243	-	400,243	Government/ Agency
FRS0488	3128MJVW7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2045	4.871	0.000	5.412	0.000	431,580	450,135	94.44%	407,600	-	407,600	Government/ Agency
FRS0489	3132JNQ59	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2043	4.773	0.000	5.203	0.001	684,854	713,144	94.82%	649,369	-	649,369	Government/ Agency
FRS0490	3132M9L7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2044	4.717	0.000	5.183	0.000	407,819	425,202	94.54%	385,541	-	385,541	Government/ Agency
FRS0491	3132M75X2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2044	4.823	0.001	5.307	0.001	801,912	835,833	94.63%	758,858	-	758,858	Government/ Agency
FRS0492	3132QNE62	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	4.771	0.001	5.326	0.001	1,488,310	1,554,570	94.44%	1,405,613	-	1,405,613	Government/ Agency
FRS0493	3128MJVL1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2044	4.856	0.000	5.389	0.000	497,148	518,220	94.44%	469,524	-	469,524	Government/ Agency
FRS0494	3128MJVR8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2045	5.032	0.001	5.382	0.001	1,729,971	1,776,864	91.49%	1,582,735	-	1,582,735	Government/ Agency
FRS0495	3128MJV9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2045	5.023	0.002	5.355	0.002	2,357,390	2,417,991	91.49%	2,156,755	-	2,156,755	Government/ Agency
FRS0496	3132M8F68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2044	4.810	0.000	5.295	0.000	393,916	410,452	94.63%	372,767	-	372,767	Government/ Agency
FRS0497	3132L6ST9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2044	4.852	0.001	5.371	0.001	1,665,625	1,736,175	94.54%	1,574,638	-	1,574,638	Government/ Agency
FRS0498	3128MJV31	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	4.818	0.000	5.387	0.000	463,344	483,226	94.44%	437,599	-	437,599	Government/ Agency
FRS0499	3132QRA26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	5.147	0.001	5.489	0.001	1,103,989	1,125,279	91.43%	1,009,340	-	1,009,340	Government/ Agency
FRS0500	3128MJWQ9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	5.092	0.001	5.439	0.001	1,338,918	1,357,296	91.43%	1,224,127	-	1,224,127	Government/ Agency
FRS0501	3128MJVP2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2044	4.652	0.000	5.261	0.000	156,212	164,567	96.92%	151,399	-	151,399	Government/ Agency
FRS0502	3128MJVB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	4.986	0.001	5.304	0.001	1,751,909	1,784,578	91.55%	1,603,900	-	1,603,900	Government/ Agency
FRS0503	3132MAVQ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2044	4.716	0.001	5.324	0.001	1,041,229	1,096,734	96.92%	1,009,146	-	1,009,146	Government/ Agency
FRS0504	3132GGHN8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	4.384	0.000	4.806	0.000	165,757	173,734	97.35%	161,370	-	161,370	Government/ Agency
FRS0505	3132QLEX7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2044	4.655	0.000	5.180	0.000	56,314	59,338	97.01%	54,631	-	54,631	Government/ Agency
FRS0506	3128MJXE5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2045	5.124	0.002	5.484	0.002	2,703,994	2,766,353	91.36%	2,470,479	-	2,470,479	Government/ Agency
FRS0507	3128MJYR5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2046	5.484	0.003	5.564	0.003	3,493,112	3,529,105	84.23%	2,942,158	-	2,942,158	Government/ Agency
FRS0508	3128MJYF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	4/1/2046	5.378	0.001	5.437	0.001	802,736	810,970	85.03%	682,546	-	682,546	Government/ Agency
FRS0509	3128MJSJ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	1/1/2043	4.927	0.001	4.958	0.001	1,189,143	1,200,661	86.08%	1,023,647	-	1,023,647	Government/ Agency
FRS0511	3132QRC40	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2045	5.142	0.001	5.343	0.001	760,495	776,565	88.39%	672,228	-	672,228	Government/ Agency
FRS0512	3128MJVQ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2045	5.156	0.000	5.353	0.000	560,784	572,619	88.52%	496,398	-	496,398	Government/ Agency
FRS0513	3128MJYT1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	5.359	0.001	5.588	0.001	980,103	1,001,137	87.96%	862,060	-	862,060	Government/ Agency
FRS0514	3128MJWU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2045	5.239	0.001	5.458	0.001	1,523,345	1,555,720	88.39%	1,346,538	-	1,346,538	Government/ Agency
FRS0515	3132WQG26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	5.385	0.002	5.617	0.002	2,213,463	2,261,308	87.96%	1,946,873	-	1,946,873	Government/ Agency
FRS0516	3128MJXK1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2045	5.129	0.003	5.491	0.003	4,091,337	4,163,330	91.36%	3,738,013	-	3,738,013	Government/ Agency
FRS0517	3128MJXC8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2046	5.145	0.001	5.592	0.001	1,024,373	1,044,731	91.30%	935,269	-	935,269	Government/ Agency
FRS0519	3132WGF0X	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	5.129	0.001	5.561	0.001	1,637,675	1,670,940	91.18%	1,493,176	-	1,493,176	Government/ Agency
FRS0520	3132WEKW1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	5.154	0.004	5.567	0.004	5,024,006	5,123,836	91.30%	4,586,997	-	4,586,997	Government/ Agency
FRS0521	3132WFFT1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	4.956	0.001	5.542	0.001	706,926	727,337	94.04%	664,774	-	664,774	Government/ Agency
FRS0522	3132QREU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2045	4.928	0.000	5.510	0.001	648,048	666,876	94.35%	611,432	-	611,432	Government/ Agency
FRS0523	3128MJX88	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2046	5.178	0.001	5.557	0.001	1,536,024	1,563,414	91.30%	1,402,415	-	1,402,415	Government/ Agency
FRS0524	3128MJYH7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	5.185	0.000	5.578	0.000	473,072	481,590	91.30%	431,922	-	431,922	Government/ Agency
FRS0525	3132WJEB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	5.213	0.000	5.635	0.000	592,951	603,412	91.18%	540,632	-	540,632	Government/ Agency
FRS0528	3132QQHU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2045	4.907	0.000	5.485	0.000	408,646	420,116	94.35%	385,557	-	385,557	Government/ Agency
FRS0529	3132QVPV9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	4.956	0.000	5.571	0.000	267,512	275,131	94.22%	252,063	-	252,063	Government/ Agency
FRS0530	3132QWS75	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	4.893	0.001	5.476	0.001	724,191	744,954	94.10%	681,463	-	681,463	Government/ Agency
FRS0531	3132QVPP0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	4.851	0.001	5.467	0.001	1,473,729	1,515,799	94.22%	1,388,618	-	1,388,618	Government/ Agency
FRS0532	3128MJYJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	4.885	0.001	5.514	0.001	803,295	827,210	94.10%	755,900	-	755,900	Government/ Agency
FRS0533	3132WDGMO	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	4.886	0.000	5.482	0.000	288,978	297,576	94.41%	272,830	-	272,830	Government/ Agency
FRS0534	3132VECV0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	4.874	0.001	5.507	0.001	1,104,123	1,137,020	94.10%	1,038,978	-	1,038,978	Government/ Agency
FRS0535	3132QXA49	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	4.820	0.001	5.438	0.001	1,327,491	1,366,862	94.10%	1,249,167	-	1,249,167	Government/ Agency
FRS0536	3128MJU81	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2044	4.877	0.002	5.312	0.002	3,150,406	3,258,004	94.63%	2,981,263	-	2,981,263	Government/ Agency
FRS0537	3128MJWW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2045	4.840	0.003	5.445	0.003	4,056,680	4,188,544	94.35%	3,827,471	-	3,827,471	Government/ Agency
FRS0538	3128MJXY1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2046	4.918	0.000	5.445	0.001	645,221	664,224	94.22%	607,958	-	607,958	Government/ Agency
FRS0539	3132WGUH8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2046	4.820	0.001	5.477	0.001	908,333	935,359	94.04%	854,173	-	854,173	Government/ Agency
FRS0540	3132WJPS4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	4.923	0.001	5.597	0.001	769,659	792,571	94.04%	723,767	-	723,767	Government/ Agency
FRS0541	3132WJFB2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	4.951	0.001	5.633	0.001	1,679,977	1,729,885	94.04%	1,579,806	-	1,579,806	Government/ Agency

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FRS0542	3132WJLF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	4.905	0.000	5.619	0.000	497,069	511,899	94.04%	467,431	-	467,431	Government/ Agency
FRS0543	3132QS4X3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2045	4.839	0.004	5.436	0.005	6,170,671	6,385,811	94.35%	5,822,018	-	5,822,018	Government/ Agency
FRS0545	3128MJX54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	4.877	0.000	5.499	0.000	4,052	4,201	94.10%	3,813	-	3,813	Government/ Agency
FRS0546	31335AWW4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	4.901	0.000	5.539	0.000	4,407	4,570	94.10%	4,147	-	4,147	Government/ Agency
FRS0547	3128MJ2H2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2047	4.871	0.000	5.534	0.000	57,305	59,460	93.94%	53,834	-	53,834	Government/ Agency
FRS0548	3132QVJF9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	4.823	0.000	5.433	0.000	73,701	76,401	94.22%	69,445	-	69,445	Government/ Agency
FRS0549	3128MJ2D1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2047	4.839	0.002	5.570	0.003	3,339,323	3,464,717	93.34%	3,117,044	-	3,117,044	Government/ Agency
FSF0122	31371E4Y8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	5/1/2025	0.598	0.000	0.602	0.000	30	30	100.88%	30	-	30	Government/ Agency
FSF0170	31378FZ81	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2027	1.250	0.000	1.289	0.000	9,811	9,811	102.87%	10,093	-	10,093	Government/ Agency
FSF0183	31371GVF4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	7/1/2028	1.528	0.000	1.648	0.000	426	426	102.87%	438	-	438	Government/ Agency
FSF0185	31371GX47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2028	1.546	0.000	1.599	0.000	332	332	102.87%	342	-	342	Government/ Agency
FSF0187	31380LKF9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	1.748	0.000	1.904	0.000	9,587	9,585	101.55%	9,736	-	9,736	Government/ Agency
FSF0188	31379YRM7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	1.792	0.000	1.946	0.000	13,422	13,421	101.55%	13,630	-	13,630	Government/ Agency
FSF0199	31371HDU9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2028	1.781	0.000	1.878	0.000	15,900	15,838	99.81%	15,869	-	15,869	Government/ Agency
FSF0200	31371HFM5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2029	1.776	0.000	1.890	0.000	16,051	15,989	99.81%	16,020	-	16,020	Government/ Agency
FSF0206	31378QD99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2028	1.760	0.000	1.857	0.000	9,688	9,643	99.78%	9,667	-	9,667	Government/ Agency
FSF0242	31371JD50	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2030	1.835	0.000	2.086	0.000	3,843	3,764	103.56%	3,980	-	3,980	Government/ Agency
FSF0260	31371J3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	1.967	0.000	2.225	0.000	96	96	103.01%	99	-	99	Government/ Agency
FSF0264	31371J3W2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	5/1/2031	2.073	0.000	2.225	0.000	125	125	105.07%	131	-	131	Government/ Agency
FSF0267	31387JEM4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	2.217	0.000	2.409	0.000	42,161	42,197	103.50%	43,636	-	43,636	Government/ Agency
FSF0268	31387JTH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/1/2031	2.132	0.000	2.324	0.000	79,124	79,201	103.22%	81,670	-	81,670	Government/ Agency
FSF0294	31388KPY2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2031	2.418	0.000	2.565	0.000	21,070	21,091	104.02%	21,917	-	21,917	Government/ Agency
FSF0295	31385H3F7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/1/2032	2.299	0.000	2.626	0.000	7,028	7,032	104.02%	7,310	-	7,310	Government/ Agency
FSF0307	31388XSQ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	2/1/2032	2.330	0.000	2.606	0.000	6,130	6,121	102.55%	6,286	-	6,286	Government/ Agency
FSF0315	31389F6R8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2031	2.251	0.000	2.188	0.000	53,292	53,365	104.13%	55,492	-	55,492	Government/ Agency
FSF0320	31385H6T4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2032	2.230	0.000	2.559	0.000	190	190	103.89%	197	-	197	Government/ Agency
FSF0321	31371JSB1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2030	2.184	0.000	2.406	0.000	6,747	6,751	103.50%	6,984	-	6,984	Government/ Agency
FSF0324	31389NR23	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	2.419	0.000	2.599	0.000	51,100	51,220	104.06%	53,175	-	53,175	Government/ Agency
FSF0327	31390FSW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	2.581	0.000	2.754	0.000	45,240	45,260	104.54%	47,295	-	47,295	Government/ Agency
FSF0328	31390FE54	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2032	2.486	0.000	2.651	0.000	16,561	16,655	104.24%	17,264	-	17,264	Government/ Agency
FSF0375	31385WT33	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2032	2.486	0.000	2.812	0.000	872	875	102.93%	897	-	897	Government/ Agency
FSF0397	31378QDP3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2028	1.559	0.000	1.611	0.000	18,592	18,592	101.11%	18,799	-	18,799	Government/ Agency
FSF0415	31401NXX2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	2.619	0.000	2.784	0.000	93,216	93,634	99.39%	92,644	-	92,644	Government/ Agency
FSF0433	31403NFZ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2033	3.080	0.000	3.382	0.000	116,103	116,125	100.93%	117,183	-	117,183	Government/ Agency
FSF0474	31403YNJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2034	2.879	0.000	3.146	0.000	44,024	44,154	100.63%	44,301	-	44,301	Government/ Agency
FSF0475	31404EQZ2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2034	2.786	0.000	2.990	0.000	18,994	19,049	100.53%	19,094	-	19,094	Government/ Agency
FSF0552	31405FHB1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2034	3.067	0.000	3.487	0.000	140,474	141,046	102.36%	143,784	-	143,784	Government/ Agency
FSF0559	31405JZK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2034	3.166	0.000	3.438	0.000	21,728	21,707	100.91%	21,927	-	21,927	Government/ Agency
FSF0562	31404X3E2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2034	3.052	0.000	3.287	0.000	187,273	186,482	99.14%	185,664	-	185,664	Government/ Agency
FSF0565	31405PAT7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	2.897	0.000	3.098	0.000	93,274	93,512	100.61%	93,843	-	93,843	Government/ Agency
FSF0567	31405JA87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2034	3.325	0.000	3.604	0.000	69,155	69,331	101.07%	69,894	-	69,894	Government/ Agency
FSF0570	31405PBS8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	2.901	0.000	3.104	0.000	44,506	44,610	100.61%	44,777	-	44,777	Government/ Agency
FSF0574	31405KFN6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.333	0.000	3.652	0.000	50,174	50,277	101.13%	50,741	-	50,741	Government/ Agency
FSF0577	31405NDX0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.137	0.000	3.404	0.000	79,672	79,806	100.90%	80,388	-	80,388	Government/ Agency
FSF0578	31405NDA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.317	0.000	3.626	0.000	98,316	98,477	101.11%	99,411	-	99,411	Government/ Agency
FSF0581	31405QRG5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	3.177	0.000	3.606	0.000	197,734	199,035	102.46%	202,589	-	202,589	Government/ Agency
FSF0601	31406GMH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2035	3.398	0.000	3.718	0.000	90,304	90,511	101.20%	91,389	-	91,389	Government/ Agency
FSF0620	31405TP97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2034	2.209	0.000	2.384	0.000	23,009	23,153	100.81%	23,196	-	23,196	Government/ Agency
FSF0635	31406S6D0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	3.220	0.000	3.662	0.000	93,184	93,631	102.61%	95,613	-	95,613	Government/ Agency
FSF0637	31406PRW1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	3/1/2035	2.200	0.000	2.373	0.000	2,142	2,153	100.78%	2,159	-	2,159	Government/ Agency
FSF0644	31407D4B8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.438	0.000	3.740	0.000	61,062	61,060	99.37%	60,678	-	60,678	Government/ Agency
FSF0645	31407BXT7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.340	0.000	3.715	0.000	98,124	98,094	99.36%	97,493	-	97,493	Government/ Agency
FSF0646	31407C6H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2035	3.464	0.000	3.816	0.000	128,123	128,250	101.29%	129,776	-	129,776	Government/ Agency
FSF0653	31407JLQ3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2035	3.268	0.000	3.612	0.000	89,589	89,644	101.08%	90,555	-	90,555	Government/ Agency
FSF0662	31407JMM1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	3.191	0.000	3.725	0.000	36,143	36,277	102.60%	37,082	-	37,082	Government/ Agency
FSF0663	31407G5W4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	3.190	0.000	3.624	0.000	66,948	67,210	102.51%	68,628	-	68,628	Government/ Agency
FSF0666	31406UKE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2035	3.510	0.000	3.853	0.000	60,926	60,984	101.32%	61,732	-	61,732	Government/ Agency
FSF0667	31371MER4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	3.030	0.000	3.638	0.000	50,330	50,564	102.47%	51,574	-	51,574	Government/ Agency
FSF0673	31407UEN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2035	0.737	0.000	0.752	0.000	1,874	1,874	100.27%	1,879	-	1,879	Government/ Agency
FSF0678	31407XRZ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	3.289	0.000	3.736	0.000	146,624	146,646	102.72%	150,609	-	150,609	Government/ Agency
FSF0702	31409T5V6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	3.327	0.000	3.655	0.000	24,009	23,887	101.09%	24,270	-	24,270	Government/ Agency
FSF0703	31371MQC4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2036	3.233	0.000	3.722	0.000	22,406	22,286	101.16%	22,666	-	22,666	Government/ Agency

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
August 31, 2023

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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
FSF0704	31408JCJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	1.308	0.000	1.328	0.000	3,945	3,923	99.17%	3,912	-	3,912	Government/ Agency
FSF0705	31408W4C3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2036	3.139	0.000	3.675	0.000	124,208	124,246	102.51%	127,321	-	127,321	Government/ Agency
FSF0706	31408BYR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	2/1/2036	3.315	0.000	3.817	0.000	144,970	145,022	102.83%	149,069	-	149,069	Government/ Agency
FSF0729	31410R5U9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2036	3.307	0.000	3.653	0.000	120,063	118,800	101.16%	121,455	-	121,455	Government/ Agency
FSF0731	31410MDY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2036	3.548	0.000	3.968	0.000	270,218	267,411	101.48%	274,220	-	274,220	Government/ Agency
FSF0732	31408ERU8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2036	3.172	0.000	3.712	0.000	57,976	57,330	101.19%	58,665	-	58,665	Government/ Agency
FSF0734	31409X3M9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	5/1/2036	3.165	0.000	3.767	0.000	40,372	40,425	104.71%	42,273	-	42,273	Government/ Agency
FSF0743	31412BWQ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2037	3.050	0.000	3.519	0.000	19,943	19,963	102.41%	20,424	-	20,424	Government/ Agency
FSF0744	31411WGA9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.745	0.000	4.152	0.000	49,465	48,860	99.63%	49,281	-	49,281	Government/ Agency
FSF0745	31412XMY7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2037	3.299	0.000	4.055	0.000	98,351	98,442	103.09%	101,393	-	101,393	Government/ Agency
FSF0752	31371NEU5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.683	0.000	4.090	0.000	52,795	52,044	99.53%	52,548	-	52,548	Government/ Agency
FSF0754	31411WFV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2037	2.898	0.000	3.155	0.000	118	118	100.69%	119	-	119	Government/ Agency
FSF0755	31411X2J3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2037	3.523	0.000	4.153	0.000	266	267	101.66%	271	-	271	Government/ Agency
FSF0757	31413HJT6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2037	3.563	0.000	4.013	0.000	8,834	8,866	101.43%	8,960	-	8,960	Government/ Agency
FSF0760	31414LZ68	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2038	3.496	0.000	3.923	0.000	177	177	101.41%	179	-	179	Government/ Agency
FSF0761	31411FHZ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	3.200	0.000	3.505	0.000	2,997	3,008	100.99%	3,027	-	3,027	Government/ Agency
FSF0762	31412SGP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	3.552	0.000	4.132	0.000	5,469	5,490	101.66%	5,559	-	5,559	Government/ Agency
FSF0763	31413DD61	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2037	3.429	0.000	3.986	0.000	6,088	6,110	101.43%	6,175	-	6,175	Government/ Agency
FSF0765	31413UR76	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	3.498	0.000	4.049	0.000	6,914	6,940	101.48%	7,016	-	7,016	Government/ Agency
FSF0766	31413YTT8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	3.568	0.000	4.149	0.000	112,750	113,207	101.61%	114,565	-	114,565	Government/ Agency
FSF0767	31414AW65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2038	3.581	0.000	4.233	0.000	52,845	52,861	101.56%	53,667	-	53,667	Government/ Agency
FSF0771	31414SYM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2038	3.755	0.000	4.215	0.000	19,390	19,214	99.62%	19,317	-	19,317	Government/ Agency
FSF0786	31414CU97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2038	4.038	0.000	4.328	0.000	14,725	14,765	97.18%	14,310	-	14,310	Government/ Agency
FSF0794	31415MET8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2038	3.737	0.000	4.189	0.000	4,987	5,057	101.75%	5,074	-	5,074	Government/ Agency
FSF0796	31414AHL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2037	3.308	0.000	3.862	0.000	14,174	14,439	102.80%	14,570	-	14,570	Government/ Agency
FSF0798	31368HMU4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2036	2.962	0.000	3.609	0.000	132,390	135,629	104.34%	138,132	-	138,132	Government/ Agency
FSF0801	31416TDZ9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2039	4.394	0.000	4.688	0.000	53,444	53,535	97.20%	51,945	-	51,945	Government/ Agency
FSF0802	31416TED7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.218	0.000	4.489	0.000	317,411	317,961	97.20%	308,534	-	308,534	Government/ Agency
FSF0803	31416TE21	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.203	0.000	4.491	0.000	586,258	588,064	97.20%	569,838	-	569,838	Government/ Agency
FSF0804	31412UY79	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.005	0.001	4.245	0.001	982,370	984,970	97.18%	954,642	-	954,642	Government/ Agency
FSF0808	31417YNE3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2040	4.203	0.000	4.715	0.000	270,568	274,689	99.87%	270,220	-	270,220	Government/ Agency
FSF0816	31416AAV9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	11/1/2038	3.846	0.000	4.289	0.000	25,826	26,201	99.66%	25,739	-	25,739	Government/ Agency
FSF0817	31418RBS9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2040	3.824	0.000	4.222	0.000	40,358	40,985	99.56%	40,182	-	40,182	Government/ Agency
FSF0830	31416J5H0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2039	4.158	0.000	4.496	0.000	114,072	115,326	97.21%	110,886	-	110,886	Government/ Agency
FSF0833	31418X2G2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2040	4.314	0.000	4.646	0.000	555,452	564,396	97.22%	540,003	-	540,003	Government/ Agency
FSF0834	31418U3V4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2040	4.190	0.000	4.700	0.001	734,891	758,029	99.87%	733,932	-	733,932	Government/ Agency
FSF0835	31418XDN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	4.361	0.000	4.713	0.000	106,132	107,848	97.19%	103,150	-	103,150	Government/ Agency
FSF0836	31419ADT1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2040	4.493	0.000	4.687	0.000	100	101	95.07%	95	-	95	Government/ Agency
FSF0838	31419GRA4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	4.651	0.000	4.867	0.000	109,442	110,692	94.92%	103,878	-	103,878	Government/ Agency
FSF0839	31419E3V9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	4.668	0.001	4.855	0.001	1,071,496	1,084,159	94.92%	1,017,063	-	1,017,063	Government/ Agency
FSF0840	31419E3Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	4.605	0.001	4.796	0.001	879,011	889,412	94.98%	834,864	-	834,864	Government/ Agency
FSF0841	31416WJL7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2040	4.401	0.000	4.754	0.000	121,452	122,974	97.20%	118,049	-	118,049	Government/ Agency
FSF0842	3138A4RP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	4.727	0.001	4.912	0.001	1,865,696	1,861,031	94.88%	1,770,138	-	1,770,138	Government/ Agency
FSF0843	31412RHV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2040	4.380	0.000	4.746	0.000	146,971	148,805	97.20%	142,854	-	142,854	Government/ Agency
FSF0844	31417MTA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2039	4.245	0.000	4.582	0.000	90,959	92,069	97.21%	88,424	-	88,424	Government/ Agency
FSF0845	31419B5R2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2040	4.444	0.000	4.851	0.000	104,957	106,295	97.22%	102,041	-	102,041	Government/ Agency
FSF0846	31416WSN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	9/1/2040	4.271	0.001	4.824	0.001	1,193,889	1,222,127	99.89%	1,192,518	-	1,192,518	Government/ Agency
FSF0847	3138A9AL8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2041	4.242	0.000	4.754	0.000	606,181	619,767	99.87%	605,394	-	605,394	Government/ Agency
FSF0848	31417YXL6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2041	4.341	0.000	4.888	0.001	719,757	735,128	99.90%	719,001	-	719,001	Government/ Agency
FSF0849	31416YDW5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2041	4.276	0.001	4.850	0.001	770,366	789,150	99.89%	769,518	-	769,518	Government/ Agency
FSF0853	3138A8G83	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2041	4.692	0.000	4.897	0.000	48,235	48,400	94.88%	45,766	-	45,766	Government/ Agency
FSF0856	3138AX4P3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	5.125	0.000	5.211	0.000	565,133	571,655	91.98%	519,817	-	519,817	Government/ Agency
FSF0857	3138E6EK8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	5.113	0.000	5.198	0.000	536,543	542,735	92.00%	493,609	-	493,609	Government/ Agency
FSF0858	3138E3AA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	5.011	0.000	5.112	0.000	106,724	107,983	92.08%	98,272	-	98,272	Government/ Agency
FSF0859	3138E57H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2042	4.966	0.000	5.053	0.000	370,960	375,274	92.16%	341,871	-	341,871	Government/ Agency
FSF0860	31418AF45	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	5.144	0.000	5.233	0.000	520,377	527,658	91.96%	478,549	-	478,549	Government/ Agency
FSF0862	3138EAM33	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	4/1/2042	5.226	0.000	5.188	0.000	64,008	64,912	89.47%	57,269	-	57,269	Government/ Agency
FSF0863	31418AFH6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	5/1/2042	5.195	0.000	5.159	0.000	207,180	209,689	89.51%	185,454	-	185,454	Government/ Agency
FSF0864	3138AT4S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	5.037	0.001	5.123	0.001	1,410,046	1,442,322	92.09%	1,298,560	-	1,298,560	Government/ Agency
FSF0865	3138LX5O8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	5.191	0.000	5.151	0.000	435,314	443,629	89.54%	389,801	-	389,801	Government/ Agency
FSF0866	3138LQP2C	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	5.273	0.000	5.236	0.000	287,611	293,081	89.39%	257,089	-	257,089	Government/ Agency
FSF0867	3138LUDV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	5.299	0.000	5.260	0.000	224,751	228,986	89.33%	200,777	-	200,777	Government/ Agency

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
August 31, 2023

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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
FSF0868	3138M1K31	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	4.951	0.000	4.904	0.000	402,810	410,439	89.97%	362,398	-	362,398	Government/ Agency
FSF0869	3138LWEN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	5.310	0.000	5.281	0.000	230,158	234,570	89.29%	205,502	-	205,502	Government/ Agency
FSF0870	3138LWD73	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	5.195	0.000	5.170	0.000	224,433	228,708	89.48%	200,831	-	200,831	Government/ Agency
FSF0871	3138M53S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	5.305	0.000	5.264	0.000	346,268	352,863	89.35%	309,399	-	309,399	Government/ Agency
FSF0872	3138LW6E6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	5.281	0.000	5.252	0.000	371,716	378,684	89.35%	332,117	-	332,117	Government/ Agency
FSF0873	31418AHJ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	5.273	0.000	5.236	0.000	136,625	139,225	89.38%	122,120	-	122,120	Government/ Agency
FSF0877	3138MQWL3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	5.292	0.000	5.239	0.000	452,020	460,848	89.40%	404,115	-	404,115	Government/ Agency
FSF0878	31417DKR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	5.250	0.002	5.337	0.002	2,260,576	2,321,030	91.86%	2,076,644	-	2,076,644	Government/ Agency
FSF0880	3138MPP58	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	5.241	0.000	5.358	0.000	107,076	110,013	91.80%	98,295	-	98,295	Government/ Agency
FSF0881	31417CNL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2042	5.203	0.002	5.295	0.002	2,518,372	2,579,709	91.90%	2,314,420	-	2,314,420	Government/ Agency
FSF0884	3138LWDV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2042	5.140	0.000	5.249	0.000	28,425	29,327	91.93%	26,130	-	26,130	Government/ Agency
FSF0885	31417CCF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	5.188	0.000	5.290	0.000	26,800	27,639	91.89%	24,627	-	24,627	Government/ Agency
FSF0886	3138EKD51	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	5.216	0.000	5.309	0.000	44,010	45,406	91.88%	40,438	-	40,438	Government/ Agency
FSF0888	31417DK77	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	5.269	0.000	5.356	0.000	185,297	190,672	91.83%	170,157	-	170,157	Government/ Agency
FSF0920	3138EKG41	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	4.581	0.002	4.979	0.002	2,595,929	2,692,699	97.23%	2,523,928	-	2,523,928	Government/ Agency
FSF0921	31417VN66	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	4.333	0.001	4.666	0.001	1,669,697	1,730,215	97.19%	1,622,709	-	1,622,709	Government/ Agency
FSF0923	3138XOC55	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2043	4.659	0.000	5.073	0.000	97,988	102,118	97.08%	95,123	-	95,123	Government/ Agency
FSF0924	31412PR60	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2039	4.284	0.000	4.605	0.000	157,899	163,555	97.21%	153,500	-	153,500	Government/ Agency
FSF0925	31417MZL0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2039	4.406	0.000	4.713	0.000	179,765	186,333	97.20%	174,727	-	174,727	Government/ Agency
FSF0926	31419AG43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	4.385	0.000	4.734	0.001	721,562	748,731	97.20%	701,327	-	701,327	Government/ Agency
FSF0927	3138XQ5A5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	5/1/2044	5.235	0.002	5.555	0.002	1,912,892	1,986,283	94.57%	1,809,096	-	1,809,096	Government/ Agency
FSF0928	3138YBPY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	5.347	0.000	5.667	0.000	324,190	338,145	94.32%	305,789	-	305,789	Government/ Agency
FSF0929	3138YEVQ7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	5.221	0.000	5.559	0.000	520,357	542,964	94.32%	490,821	-	490,821	Government/ Agency
FSF0930	3138YEV87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	5.137	0.000	5.427	0.000	414,057	432,028	94.32%	390,554	-	390,554	Government/ Agency
FSF0931	3138YENY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2045	5.558	0.003	5.669	0.003	3,176,372	3,275,816	97.37%	2,902,307	-	2,902,307	Government/ Agency
FSF0932	3138YTQW7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2045	5.551	0.001	5.645	0.001	1,407,141	1,444,044	91.31%	1,284,850	-	1,284,850	Government/ Agency
FSF0934	3138ELYV9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	4.765	0.000	5.215	0.000	454,242	476,771	97.08%	440,961	-	440,961	Government/ Agency
FSF0935	3138WBS55	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2044	4.944	0.000	5.414	0.000	417,673	438,625	97.01%	405,200	-	405,200	Government/ Agency
FSF0936	3140EW5C5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	5.645	0.004	5.710	0.004	4,550,614	4,689,178	91.47%	4,162,243	-	4,162,243	Government/ Agency
FSF0937	3140E9JX5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	5.613	0.002	5.732	0.002	2,662,669	2,744,081	91.93%	2,447,906	-	2,447,906	Government/ Agency
FSF0939	3140F76S3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	5.923	0.003	5.852	0.003	3,298,531	3,383,050	88.03%	2,903,612	-	2,903,612	Government/ Agency
FSF0940	3140F8D46	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	5.943	0.001	5.867	0.001	1,279,201	1,312,002	88.03%	1,126,048	-	1,126,048	Government/ Agency
FSF0941	3140E7FG0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	5.979	0.005	5.898	0.005	5,848,385	6,002,138	88.03%	5,148,183	-	5,148,183	Government/ Agency
FSF0942	3138WJBM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	5.536	0.001	5.918	0.002	1,771,363	1,835,703	93.92%	1,663,622	-	1,663,622	Government/ Agency
FSF0943	3140EW6Z3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	5.348	0.001	5.743	0.001	1,469,617	1,522,758	93.98%	1,381,147	-	1,381,147	Government/ Agency
FSF0944	3140E12T9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2045	5.399	0.003	5.771	0.003	3,884,948	3,987,441	94.11%	3,655,935	-	3,655,935	Government/ Agency
FSF0945	3138WGG65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	5.717	0.001	5.797	0.001	1,277,501	1,290,383	91.25%	1,165,679	-	1,165,679	Government/ Agency
FSF0946	3138WJQ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	5.474	0.004	5.864	0.005	5,212,424	5,395,748	93.92%	4,895,385	-	4,895,385	Government/ Agency
FSF0947	3140FNJL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	5.767	0.003	5.887	0.003	3,477,791	3,527,270	90.93%	3,162,505	-	3,162,505	Government/ Agency
FSF0948	3140FMLM6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2046	5.859	0.001	5.971	0.002	1,763,528	1,789,973	91.00%	1,604,754	-	1,604,754	Government/ Agency
FSF0949	3140FRAX3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	5.905	0.002	6.002	0.002	2,294,204	2,328,419	91.00%	2,087,651	-	2,087,651	Government/ Agency
FSF0950	3138ERU57	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	5.794	0.001	5.887	0.001	759,798	771,204	91.00%	691,391	-	691,391	Government/ Agency
FSF0951	3140FP4G1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	5.848	0.001	5.973	0.001	1,160,920	1,178,575	90.93%	1,055,674	-	1,055,674	Government/ Agency
FSF0952	3140E4WF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2045	5.655	0.001	5.789	0.001	891,907	901,043	91.25%	813,837	-	813,837	Government/ Agency
FSF0953	3138WE4D8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	5.670	0.000	5.748	0.000	419,723	423,863	91.31%	383,246	-	383,246	Government/ Agency
FSF0954	3140GS7L0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2047	5.822	0.001	5.959	0.001	1,488,643	1,524,037	90.81%	1,351,826	-	1,351,826	Government/ Agency
FSF0955	3138WKRE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	5.771	0.001	5.907	0.001	665,729	680,207	90.90%	605,168	-	605,168	Government/ Agency
FSF0956	3138WKRC1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	5.798	0.001	5.932	0.001	692,067	707,095	90.90%	629,110	-	629,110	Government/ Agency
FSF0957	3140FQWY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	5.722	0.002	5.910	0.002	1,842,193	1,882,710	90.93%	1,675,185	-	1,675,185	Government/ Agency
FSF0958	3140FTRN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2047	5.643	0.001	5.909	0.001	1,223,913	1,253,731	90.81%	1,111,427	-	1,111,427	Government/ Agency
FSF0959	3140FQY29	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	5.893	0.001	5.993	0.001	676,511	692,379	90.93%	615,181	-	615,181	Government/ Agency
FSF0960	3140FUKP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2047	5.901	0.000	6.021	0.000	535,634	548,309	90.90%	486,907	-	486,907	Government/ Agency
FSF0961	3138WJBN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	5.553	0.003	5.928	0.003	3,377,707	3,512,859	93.92%	3,172,262	-	3,172,262	Government/ Agency
FSF0962	3140J6GL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2047	5.467	0.002	5.875	0.002	2,652,010	2,758,810	93.86%	2,489,047	-	2,489,047	Government/ Agency
FSF0963	31418CCJ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	5.764	0.001	5.896	0.001	1,179,249	1,203,615	91.12%	1,074,553	-	1,074,553	Government/ Agency
FSF0964	3140F4A22	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2046	5.713	0.001	5.884	0.001	789,885	806,230	91.12%	719,757	-	719,757	Government/ Agency
FSF0965	31418CBR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	5.767	0.001	5.903	0.001	969,188	989,232	91.12%	883,142	-	883,142	Government/ Agency
FSF0966	3140FHSV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2046	5.730	0.001	5.887	0.001	1,207,931	1,232,889	91.00%	1,099,178	-	1,099,178	Government/ Agency
FSF0968	3138WJZ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	5.805	0.001	5.927	0.001	1,622,247	1,655,576	90.93%	1,475,179	-	1,475,179	Government/ Agency
FSF0969	3138WKRC3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2047	5.483	0.003	5.923	0.003	3,174,431	3,260,190	93.82%	2,978,374	-	2,978,374	Government/ Agency
FSF0970	31418CS47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2048	5.851	0.003	6.010	0.003	3,604,455	3,629,077	90.65%	3,267,547	-	3,267,547	Government/ Agency
FSF0971	3140FFMG3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2046	5.099	0.001	5.684	0.001	1,106,252	1,138,273	96.67%	1,069,412	-	1,069,412	Government/ Agency

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
August 31, 2023

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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
FSF0972	3140GR3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2048	4.880	0.000	5.567	0.000	166,084	170,991	96.51%	160,294	-	160,294	Government/ Agency
FSF0973	3140Q7HV2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2047	5.096	0.002	5.807	0.002	2,010,534	2,069,350	96.58%	1,941,696	-	1,941,696	Government/ Agency
FSF0974	3140HFGR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	4.899	0.000	5.664	0.000	391,833	403,438	96.48%	378,050	-	378,050	Government/ Agency
FSF0975	3140HFG29	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	4.912	0.001	5.661	0.001	1,585,435	1,635,181	96.48%	1,529,666	-	1,529,666	Government/ Agency
FSF0976	3140H7LL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	4.866	0.002	5.645	0.003	3,341,929	3,341,929	96.48%	3,131,934	-	3,131,934	Government/ Agency
FSF0977	31418CXP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2048	4.937	0.000	5.720	0.000	37,342	38,445	96.45%	36,016	-	36,016	Government/ Agency
FSF0978	31418CS62	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2048	4.955	0.000	5.698	0.000	118,285	121,756	96.54%	114,198	-	114,198	Government/ Agency
FSF0979	31418CXN9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2048	5.428	0.002	5.969	0.002	2,233,031	2,232,892	93.54%	2,088,836	-	2,088,836	Government/ Agency
FSF0980	3140JLP99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2048	4.982	0.001	5.780	0.001	1,152,113	1,185,966	96.20%	1,108,346	-	1,108,346	Government/ Agency
FSF0981	31418CZJ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2048	4.910	0.001	5.651	0.002	1,803,622	1,856,413	96.45%	1,739,614	-	1,739,614	Government/ Agency
FSF0982	3140USZQ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2049	5.785	0.001	6.096	0.001	655,565	669,500	90.53%	593,470	-	593,470	Government/ Agency
FSF0983	3140JXKA5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2049	6.336	0.000	6.249	0.000	48,363	48,971	87.42%	42,278	-	42,278	Government/ Agency
FSF0985	3133KHGV2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2050	5.963	0.004	6.238	0.004	4,932,859	5,208,821	90.51%	4,464,849	-	4,464,849	Government/ Agency
FSF0986	3133A4PK6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	5/1/2050	6.722	0.014	6.418	0.013	15,171,721	15,691,799	83.54%	12,673,900	-	12,673,900	Government/ Agency
FSF0987	3140X6RL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2050	6.449	0.010	6.322	0.010	11,070,116	11,573,462	87.46%	9,681,777	-	9,681,777	Government/ Agency
FSF0993	3140QEB50	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	7/1/2050	6.747	0.013	6.445	0.012	14,587,728	15,192,959	83.57%	12,190,612	-	12,190,612	Government/ Agency
FSF0995	3133K6K23	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2049	5.882	0.005	6.247	0.005	5,386,957	5,693,196	90.54%	4,877,548	-	4,877,548	Government/ Agency
FSF0996	3133A9ZV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	9/1/2050	6.698	0.006	6.389	0.006	6,904,395	7,237,379	83.41%	5,759,049	-	5,759,049	Government/ Agency
FSF0997	3133A8LC9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2050	6.641	0.009	6.330	0.008	9,981,224	10,424,436	83.41%	8,325,473	-	8,325,473	Government/ Agency
FSF0998	3140X8KN6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	11/1/2050	6.776	0.012	6.473	0.011	13,180,186	13,773,195	83.41%	10,993,770	-	10,993,770	Government/ Agency
FSF1002	3133AB2K5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	11/1/2050	6.702	0.012	6.389	0.011	13,158,935	13,758,244	83.35%	10,967,819	-	10,967,819	Government/ Agency
FSF1004	3140XAEY4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2051	6.282	0.010	6.232	0.010	11,011,823	11,598,303	86.81%	9,559,218	-	9,559,218	Government/ Agency
FSF1005	3140QGE94	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2050	6.544	0.005	6.437	0.005	5,917,196	6,220,934	86.87%	5,140,338	-	5,140,338	Government/ Agency
FSF1006	3140KEHY7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2050	6.538	0.005	6.426	0.005	5,329,890	5,570,902	86.84%	4,628,473	-	4,628,473	Government/ Agency
FSF1009	3140XAYT3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2050	6.036	0.004	6.259	0.004	4,924,995	5,207,028	90.48%	4,456,193	-	4,456,193	Government/ Agency
FSF1011	3140XCZ92	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	9/1/2051	6.925	0.027	6.582	0.026	29,523,986	30,644,440	83.04%	24,515,637	-	24,515,637	Government/ Agency
FSF1012	3140XDPD2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	10/1/2051	6.613	0.040	6.482	0.039	43,771,044	45,846,045	86.40%	37,819,246	-	37,819,246	Government/ Agency
FSF1013	3140XDNF9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2051	6.545	0.013	6.450	0.013	14,455,960	15,147,988	87.06%	12,585,168	-	12,585,168	Government/ Agency
FSF1014	3140XDWE2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2051	6.561	0.009	6.454	0.009	10,155,695	10,592,600	86.93%	8,828,720	-	8,828,720	Government/ Agency
FSF1015	3140XB654	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2051	6.565	0.009	6.448	0.009	10,125,274	10,517,339	86.65%	8,773,796	-	8,773,796	Government/ Agency
FSF1016	3140QL3A2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2051	6.007	0.004	6.285	0.004	4,749,163	5,025,284	90.00%	4,274,465	-	4,274,465	Government/ Agency
FSF1017	3140XD3U8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2051	6.599	0.021	6.500	0.021	23,478,333	24,423,368	86.40%	20,285,850	-	20,285,850	Government/ Agency
FSF1018	3140MBCU4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	1/1/2052	6.926	0.011	6.602	0.010	11,803,321	11,866,133	83.52%	9,858,218	-	9,858,218	Government/ Agency
FSF1019	3140XFJA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	1/1/2052	6.910	0.041	6.610	0.039	44,552,713	44,713,587	83.52%	37,210,742	-	37,210,742	Government/ Agency
FSF1020	3140XFJ47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	3/1/2052	6.576	0.022	6.511	0.022	24,179,842	24,303,083	86.91%	21,014,759	-	21,014,759	Government/ Agency
FSF1021	3140MGDV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2052	6.030	0.011	6.358	0.011	12,685,275	12,980,051	89.47%	11,348,948	-	11,348,948	Government/ Agency
FSF1022	3133B5KV3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2052	6.128	0.011	6.386	0.012	12,818,441	13,116,114	89.47%	11,468,086	-	11,468,086	Government/ Agency
FSF1024	3133KNJ79	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2052	6.015	0.032	6.315	0.034	37,771,811	38,710,321	89.37%	33,757,340	-	33,757,340	Government/ Agency
FSF1026	3140XHL54	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2052	5.188	0.025	5.876	0.028	33,091,976	32,672,714	92.40%	30,577,644	-	30,577,644	Government/ Agency
FSF1027	3140MWHJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2052	4.654	0.008	5.619	0.010	11,534,810	11,584,788	94.82%	10,937,115	-	10,937,115	Government/ Agency
FSF1028	3140MUW63	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2052	4.602	0.008	5.550	0.010	11,961,842	12,013,680	94.82%	11,342,019	-	11,342,019	Government/ Agency
FSF1029	3140MSUC7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2052	4.598	0.011	5.539	0.014	16,566,394	16,650,536	94.91%	15,723,509	-	15,723,509	Government/ Agency
FSF1030	3140MSU86	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2052	3.971	0.016	5.236	0.021	25,771,575	26,238,841	97.09%	25,022,517	-	25,022,517	Government/ Agency
FSF1031	3140XHJV3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2052	4.573	0.014	5.544	0.018	20,945,393	21,052,134	95.41%	19,984,435	-	19,984,435	Government/ Agency
FSF1032	3140MRAX5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2052	5.183	0.012	5.834	0.013	15,740,155	15,516,514	92.34%	14,533,887	-	14,533,887	Government/ Agency
FSF1033	3140MXZY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2052	3.938	0.015	5.188	0.019	23,968,488	24,497,717	97.20%	23,297,303	-	23,297,303	Government/ Agency
FSF1034	3132DNYG2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	10/1/2052	3.768	0.011	5.006	0.015	19,287,819	19,334,495	97.62%	18,828,173	-	18,828,173	Government/ Agency
FSF1035	3140XJBV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2052	4.543	0.016	5.508	0.020	23,530,153	22,851,494	95.76%	22,531,493	-	22,531,493	Government/ Agency
FSF1036	3132DN3T8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	10/1/2052	3.803	0.010	5.000	0.013	17,160,635	16,998,714	97.21%	16,681,966	-	16,681,966	Government/ Agency
FSF1037	3140N5Z49	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2052	4.820	0.014	5.705	0.017	19,394,026	18,931,627	94.85%	18,395,152	-	18,395,152	Government/ Agency
FSF1038	3133BK899	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2052	4.528	0.012	5.434	0.014	17,559,817	17,236,707	95.29%	16,732,237	-	16,732,237	Government/ Agency
FSF1039	3132DQCE4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2053	3.852	0.011	5.082	0.015	19,263,087	19,164,849	97.20%	18,724,270	-	18,724,270	Government/ Agency
FSF1040	3132DOF50	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2053	3.895	0.015	5.118	0.020	24,738,245	24,615,900	97.20%	24,046,279	-	24,046,279	Government/ Agency
FSF1041	3132DQFW1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2053	3.285	0.012	4.641	0.017	23,530,122	23,617,715	99.10%	23,318,918	-	23,318,918	Government/ Agency
FSF1042	3140XMAX4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2053	2.785	0.008	4.164	0.011	17,100,000	17,193,374	100.33%	17,155,838	-	17,155,838	Government/ Agency
FSF1043	3132DQX24	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2053	3.168	0.008	4.549	0.012	16,988,607	16,832,246	99.06%	16,828,951	-	16,828,951	Government/ Agency
FSF1044	3140QSUC3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2053	2.606	0.004	4.160	0.007	9,949,840	9,949,840	100.36%	9,986,061	-	9,986,061	Government/ Agency
GSF0040	36202CCG6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	9/20/2024	0.427	0.000	0.424	0.000	380	380	100.57%	382	-	382	Government/ Agency
GSF0043	36202CG72	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	6/20/2025	0.628	0.000	0.628	0.000	584	584	101.07%	590	-	590	Government/ Agency
GSF0055	36202CLU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/20/2025	0.830	0.000	0.840	0.000	730	730	100.54%	734	-	734	Government/ Agency
GSF0056	36202CK77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/20/2025	0.831	0.000	0.841	0.000	3,832	3,831	100.54%	3,852	-	3,852	Government/ Agency
GSF0074	36202CNT6	GNMA Single														

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GSF0087	36206JAS3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	9/15/2027	1.328	0.000	1.357	0.000	8,389	8,392	101.53%	8,517	-	8,517	Government/ Agency
GSF0088	36208HST4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/15/2027	1.402	0.000	1.439	0.000	39,595	39,619	101.71%	40,272	-	40,272	Government/ Agency
GSF0091	36206EDP7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2025	0.850	0.000	0.855	0.000	8,555	8,558	100.62%	8,608	-	8,608	Government/ Agency
GSF0094	36207NEN0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	1.113	0.000	1.132	0.000	16,633	16,642	101.07%	16,811	-	16,811	Government/ Agency
GSF0095	36207UTB4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	5/15/2027	0.961	0.000	0.968	0.000	4,817	4,818	101.16%	4,873	-	4,873	Government/ Agency
GSF0096	36208UYA9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/15/2027	1.330	0.000	1.355	0.000	10,869	10,891	101.53%	11,036	-	11,036	Government/ Agency
GSF0097	36206DST5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2026	1.145	0.000	1.155	0.000	1,562	1,562	101.13%	1,579	-	1,579	Government/ Agency
GSF0098	36207FFF3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2026	1.145	0.000	1.156	0.000	1,396	1,397	101.13%	1,411	-	1,411	Government/ Agency
GSF0099	36207UJ74	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	0.311	0.000	0.308	0.000	326	326	100.03%	326	-	326	Government/ Agency
GSF0101	36206AM42	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/15/2025	0.787	0.000	0.792	0.000	2,924	2,932	100.54%	2,940	-	2,940	Government/ Agency
GSF0102	36207MRY4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	2/15/2028	1.403	0.000	1.438	0.000	2,902	2,911	101.71%	2,951	-	2,951	Government/ Agency
GSF0104	36225ART9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	1.025	0.000	1.047	0.000	7,480	7,493	100.91%	7,548	-	7,548	Government/ Agency
GSF0112	36209HMN2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	1.626	0.000	1.648	0.000	30,964	31,061	102.86%	31,851	-	31,851	Government/ Agency
GSF0115	36208PNU8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/15/2028	1.537	0.000	1.554	0.000	2,396	2,396	102.02%	2,444	-	2,444	Government/ Agency
GSF0126	36209AR77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	1.488	0.000	1.505	0.000	3,880	3,892	102.46%	3,976	-	3,976	Government/ Agency
GSF0150	36208VS22	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	4/15/2028	1.606	0.000	1.621	0.000	11,526	11,534	102.80%	11,848	-	11,848	Government/ Agency
GSF0163	36207MT48	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	1.606	0.000	1.621	0.000	3,218	3,218	102.80%	3,308	-	3,308	Government/ Agency
GSF0170	36208VSH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	1.605	0.000	1.623	0.000	12,764	12,764	102.80%	13,121	-	13,121	Government/ Agency
GSF0175	36208WV59	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	1/15/2028	0.158	0.000	0.156	0.000	592	592	99.92%	592	-	592	Government/ Agency
GSF0178	36209NFE7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	1.692	0.000	1.701	0.000	8,195	8,203	101.37%	8,307	-	8,307	Government/ Agency
GSF0179	36208PT81	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	1.708	0.000	1.731	0.000	26,779	26,819	101.42%	27,159	-	27,159	Government/ Agency
GSF0180	36209STU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	1.109	0.000	1.106	0.000	1,152	1,153	100.40%	1,157	-	1,157	Government/ Agency
GSF0192	36209HJ55	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/15/2028	1.801	0.000	1.892	0.000	30,579	30,579	101.32%	30,982	-	30,982	Government/ Agency
GSF0197	36202C4Q3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/20/2028	1.612	0.000	1.654	0.000	693	693	102.22%	708	-	708	Government/ Agency
GSF0201	36209JL69	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	1.696	0.000	1.698	0.000	21,884	21,897	101.37%	22,184	-	22,184	Government/ Agency
GSF0203	36208CFF9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	1.673	0.000	1.716	0.000	22,574	22,626	101.37%	22,883	-	22,883	Government/ Agency
GSF0210	36207SQY2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	7/15/2027	1.131	0.000	1.140	0.000	11,109	11,177	101.54%	11,280	-	11,280	Government/ Agency
GSF0218	36203K7A6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2024	0.344	0.000	0.342	0.000	12,584	12,582	100.34%	12,627	-	12,627	Government/ Agency
GSF0220	36209RLJ0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	2.050	0.000	2.086	0.000	7,537	7,537	104.01%	7,840	-	7,840	Government/ Agency
GSF0228	36208EXT5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	1.399	0.000	1.410	0.000	14,616	14,653	102.98%	15,053	-	15,053	Government/ Agency
GSF0229	36208HMM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	0.583	0.000	0.584	0.000	111	111	100.81%	111	-	111	Government/ Agency
GSF0233	36212AXC4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	1.804	0.000	1.819	0.000	24,949	25,122	103.31%	25,776	-	25,776	Government/ Agency
GSF0236	36207FD40	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	9/15/2026	1.130	0.000	1.142	0.000	3,570	3,574	101.54%	3,625	-	3,625	Government/ Agency
GSF0238	36225A7H7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/15/2028	1.601	0.000	1.687	0.000	7,669	7,681	101.27%	7,767	-	7,767	Government/ Agency
GSF0239	36208YLLW7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/15/2028	1.583	0.000	1.611	0.000	44,717	44,746	101.18%	45,243	-	45,243	Government/ Agency
GSF0240	36208DB46	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/15/2027	1.221	0.000	1.224	0.000	9,279	9,289	100.56%	9,330	-	9,330	Government/ Agency
GSF0241	36207BBG4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2029	2.004	0.000	2.028	0.000	82,055	82,132	101.92%	83,633	-	83,633	Government/ Agency
GSF0242	36225BHF8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/15/2030	1.760	0.000	1.861	0.000	38,424	38,437	101.61%	39,044	-	39,044	Government/ Agency
GSF0246	36225BKT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/15/2030	2.044	0.000	2.136	0.000	3,866	3,908	103.31%	3,993	-	3,993	Government/ Agency
GSF0247	36225BKC1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2030	1.910	0.000	1.989	0.000	9,016	9,096	102.95%	9,283	-	9,283	Government/ Agency
GSF0261	36211FQZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	11/15/2030	2.218	0.000	2.238	0.000	2,120	2,174	104.47%	2,215	-	2,215	Government/ Agency
GSF0271	36200KH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2033	2.847	0.000	3.044	0.000	49,725	49,784	100.38%	49,912	-	49,912	Government/ Agency
GSF0272	36212M7L7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/15/2032	2.394	0.000	2.637	0.000	42,651	42,651	101.19%	42,872	-	42,872	Government/ Agency
GSF0274	36202SWK0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/15/2033	2.953	0.000	3.169	0.000	392,216	392,774	100.46%	394,021	-	394,021	Government/ Agency
GSF0275	36200MN33	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	2.590	0.000	2.842	0.000	41,852	42,075	101.47%	42,465	-	42,465	Government/ Agency
GSF0276	36200MNC3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	2.409	0.000	2.561	0.000	22,565	22,688	101.13%	22,821	-	22,821	Government/ Agency
GSF0277	36200MHU0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/15/2033	2.832	0.000	3.126	0.000	8,683	8,739	101.77%	8,837	-	8,837	Government/ Agency
GSF0279	36201F6T9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/15/2032	2.763	0.000	2.957	0.000	51,725	52,033	101.63%	52,568	-	52,568	Government/ Agency
GSF0284	36295LKA8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/15/2037	3.589	0.000	3.942	0.000	28,192	28,085	102.73%	28,962	-	28,962	Government/ Agency
GSF0285	36294RB73	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/15/2037	3.342	0.000	3.841	0.000	339,180	337,881	102.48%	347,601	-	347,601	Government/ Agency
GSF0286	36295FKM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/15/2037	3.505	0.000	3.826	0.000	127,749	127,148	100.98%	128,999	-	128,999	Government/ Agency
GSF0287	36241KLQ9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2037	3.375	0.000	3.745	0.000	164,179	163,430	100.88%	165,620	-	165,620	Government/ Agency
GSF0289	36294SKJ5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/15/2037	3.526	0.000	3.921	0.000	35,448	35,284	101.04%	35,816	-	35,816	Government/ Agency
GSF0290	3620AECZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/15/2040	4.358	0.000	4.557	0.000	254,868	256,675	95.27%	242,805	-	242,805	Government/ Agency
GSF0291	3620C0YV2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	4.551	0.000	4.765	0.000	462,133	465,520	95.14%	439,667	-	439,667	Government/ Agency
GSF0292	3620C0YX0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	4.316	0.000	4.529	0.000	246,874	248,663	95.28%	235,224	-	235,224	Government/ Agency
GSF0293	3620A7ZP3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/15/2040	4.435	0.000	4.819	0.000	511,130	518,158	97.23%	496,950	-	496,950	Government/ Agency
FSB0005	31380RFX8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2028	1.579	0.000	1.646	0.000	36,543	36,543	100.72%	36,806	-	36,806	Government/ Agency
FSB0016	31371HX86	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2029	1.934	0.000	2.060	0.000	526	526	100.43%	528	-	528	Government/ Agency
FSB0017	31383R6Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2029	1.832	0.000	1.933	0.000	49,282	49,282	102.42%	50,477	-	50,477	Government/ Agency
FSB0033	31371JL36	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/1/2030	1.986	0.000	2.209	0.000	111	111	104.04%	115	-	115	Government/ Agency
FSB0042	31383WPF2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	8/1/2030	2.160	0.000	2.219	0.000	30,087	30,326	105.18%	31,646	-	31,646	Government/ Agency

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
August 31, 2023

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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
FSB0051	31371J2F0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	4/1/2031	0.533	0.000	0.535	0.000	43	43	100.55%	43	-	43	Government/ Agency
FSB0072	31389MUN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2032	2.930	0.000	3.118	0.000	111,938	111,889	99.51%	111,387	-	111,387	Government/ Agency
FSB0077	31391CVA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2033	0.456	0.000	0.455	0.000	15,918	15,930	99.18%	15,787	-	15,787	Government/ Agency
CMB0043	12630DAY0	PRIVATE LABEL CMBS	AAA PRIVATE-LABEL CMB0S	4.24%	2/10/2047	0.294	0.000	0.291	0.000	7,000,000	7,134,337	99.39%	6,957,153	-	6,957,153	AAA
CMB0044	12591UAF0	PRIVATE LABEL CMBS	AAA PRIVATE-LABEL CMB0S	3.96%	3/10/2047	0.400	0.000	0.395	0.000	5,000,000	5,096,958	98.75%	4,937,394	-	4,937,394	AAA
CMB0045	12591TAE6	PRIVATE LABEL CMBS	AAA PRIVATE-LABEL CMB0S	4.01%	4/10/2047	0.457	0.001	0.452	0.001	20,000,000	20,389,877	99.14%	19,827,732	-	19,827,732	AAA
CMB0046	46641WAV9	PRIVATE LABEL CMBS	AAA PRIVATE-LABEL CMB0S	4.00%	4/15/2047	0.510	0.000	0.505	0.000	3,792,176	3,866,011	98.74%	3,744,435	-	3,744,435	AAA
CMB0048	46642CBJ8	PRIVATE LABEL CMBS	AAA PRIVATE-LABEL CMB0S	3.80%	7/15/2047	0.666	0.000	0.663	0.000	2,250,000	2,293,585	98.50%	2,216,207	-	2,216,207	AAA
CMB0049	46641JAW6	PRIVATE LABEL CMBS	AAA PRIVATE-LABEL CMB0S	4.08%	2/15/2047	0.435	0.000	0.430	0.000	6,825,000	7,080,349	98.90%	6,749,788	-	6,749,788	AAA
CMB0050	17322VAT3	PRIVATE LABEL CMBS	AAA PRIVATE-LABEL CMB0S	3.62%	7/10/2047	0.829	0.001	0.831	0.001	8,000,000	8,154,388	97.80%	7,823,788	-	7,823,788	AAA
GCL0170	3617U7V89	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.59%	8/15/2064	8.366	0.007	8.441	0.007	6,986,479	7,979,956	75.98%	(3,177,636)	35,325,921	32,148,285	Government/ Agency
GCL0174	3617V84Y9	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.05%	12/15/2063	3.780	0.020	3.807	0.020	37,129,455	38,172,796	90.29%	26,958,820	67,615,545	94,574,365	Government/ Agency
GCL0177	3617W6VQ9	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.75%	4/15/2063	7.383	0.020	7.469	0.020	21,117,483	21,985,186	82.03%	17,224,126	545,617	17,769,743	Government/ Agency
GCL0178	3617F2DL8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.25%	4/15/2064	8.285	0.017	8.368	0.017	17,363,464	19,376,791	77.36%	2,435,717	48,564,536	51,000,253	Government/ Agency
GCL0179	3617XRBF3	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.24%	1/15/2064	7.847	0.016	7.932	0.016	15,351,293	15,890,801	83.74%	11,053,724	11,079,507	22,133,231	Government/ Agency
GCL0180	3617YPFY6	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.08%	2/15/2064	7.750	0.006	7.831	0.006	5,530,574	5,874,886	91.18%	4,170,422	9,896,426	14,066,848	Government/ Agency
GCL0181	3617XRBS0	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.69%	11/15/2063	7.740	0.007	7.827	0.007	6,543,110	6,713,720	88.80%	5,142,164	5,960,090	11,102,254	Government/ Agency
GCL0182	3617FTA21	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.60%	12/15/2063	7.715	0.005	7.807	0.005	4,648,533	4,816,516	91.44%	4,228,359	259,467	4,487,826	Government/ Agency
GCL0183	3617YXC55	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.14%	9/15/2063	7.494	0.012	7.582	0.012	10,889,035	11,092,007	91.05%	9,886,514	307,565	10,194,079	Government/ Agency
GCL0184	3617FTA32	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.75%	1/15/2064	7.638	0.006	7.728	0.006	5,511,900	5,706,440	91.85%	5,039,228	290,100	5,329,328	Government/ Agency
GMF0218	36181R5Z4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.25%	9/15/2038	0.121	0.001	0.119	0.001	29,176,313	29,275,833	99.54%	29,041,548	-	29,041,548	Government/ Agency
GMF0219	217745AB4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.25%	4/20/2037	0.133	0.000	0.131	0.000	15,670,000	15,665,874	99.74%	15,628,913	-	15,628,913	Government/ Agency
GMF0223	36184QBX1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.45%	6/15/2055	1.707	0.001	1.714	0.001	2,430,595	2,347,818	99.67%	2,422,645	-	2,422,645	Government/ Agency
GMF0237	36193CAA2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.10%	5/15/2051	2.471	0.001	2.483	0.001	3,706,850	3,980,063	96.43%	3,574,382	-	3,574,382	Government/ Agency
GMF0238	3617A45T1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.67%	11/15/2035	2.253	0.004	2.264	0.004	12,492,823	12,774,106	94.02%	11,745,765	-	11,745,765	Government/ Agency
GMF0244	36180CVN6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.92%	8/15/2039	1.800	0.010	1.806	0.010	38,558,116	40,240,808	93.83%	36,180,276	-	36,180,276	Government/ Agency
GMF0251	36193DFR8	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.62%	12/15/2057	3.761	0.015	3.788	0.015	27,776,812	28,226,451	91.31%	25,362,563	-	25,362,563	Government/ Agency
GMF0252	36186PSX3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.60%	6/15/2057	3.372	0.007	3.394	0.007	13,266,828	13,696,913	93.47%	12,400,597	-	12,400,597	Government/ Agency
GMF0261	36189YXT4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.53%	4/15/2042	3.237	0.007	3.257	0.007	15,211,925	15,604,130	92.51%	14,072,856	-	14,072,856	Government/ Agency
GMF0273	36197CYB0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.38%	1/15/2060	5.301	0.043	5.344	0.043	57,905,761	57,910,823	89.55%	51,854,030	-	51,854,030	Government/ Agency
GMF0274	36196BLS0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.65%	10/15/2058	4.385	0.006	4.419	0.006	10,010,408	10,150,066	92.45%	9,254,692	-	9,254,692	Government/ Agency
GMF0276	3617MRWR1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.03%	1/15/2056	5.480	0.022	5.525	0.022	29,640,857	31,448,487	88.00%	26,082,739	-	26,082,739	Government/ Agency
GMF0279	3617G0RF9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.74%	8/15/2059	4.973	0.011	5.013	0.011	15,232,974	15,506,248	90.92%	13,850,505	-	13,850,505	Government/ Agency
GMF0280	3617G0QU7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.34%	9/15/2059	5.063	0.012	5.104	0.012	16,586,175	16,882,005	89.05%	14,770,636	-	14,770,636	Government/ Agency
GMF0282	3617ATJK0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.39%	2/15/2059	4.641	0.009	4.677	0.009	13,879,852	14,131,449	89.85%	12,470,603	-	12,470,603	Government/ Agency
GMF0284	3617MRW26	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.32%	9/15/2060	5.841	0.020	5.890	0.020	26,551,009	27,911,333	81.60%	21,664,747	-	21,664,747	Government/ Agency
GMF0289	3617QRG87	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.74%	4/15/2057	5.949	0.018	6.002	0.019	23,423,781	25,341,064	84.31%	19,748,332	-	19,748,332	Government/ Agency
GMF0291	3617QCSM6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.78%	8/15/2058	5.972	0.008	6.025	0.008	10,477,545	11,346,090	84.53%	8,857,067	-	8,857,067	Government/ Agency
GMF0292	3617HVYX3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.30%	9/15/2060	5.754	0.006	5.802	0.006	7,649,323	7,828,577	89.59%	6,852,776	-	6,852,776	Government/ Agency
GMF0293	3617GCD87	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.27%	4/15/2046	5.617	0.018	5.667	0.018	23,722,565	24,895,063	84.08%	19,945,482	-	19,945,482	Government/ Agency
GMF0294	3617URRH0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.17%	8/15/2059	6.172	0.028	6.229	0.029	33,787,036	37,207,666	87.82%	29,670,153	-	29,670,153	Government/ Agency
GMF0295	3617JMZP7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.75%	11/15/2060	5.816	0.009	5.866	0.009	11,044,051	11,371,327	90.15%	9,955,825	-	9,955,825	Government/ Agency
GMF0296	3617AU3D0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.53%	1/15/2061	5.848	0.006	5.900	0.006	6,959,768	7,161,704	96.83%	6,738,976	-	6,738,976	Government/ Agency
GMF0297	3617AU3F5	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.53%	1/15/2061	5.848	0.007	5.900	0.007	7,621,238	7,842,313	96.83%	7,379,462	-	7,379,462	Government/ Agency
GMF0298	3617W6V97	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.08%	11/15/2056	6.572	0.042	6.638	0.042	51,217,855	53,107,128	79.65%	40,792,666	-	40,792,666	Government/ Agency
GMF0299	3617W9QV6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.94%	11/15/2059	6.446	0.040	6.509	0.040	46,760,652	51,780,099	84.21%	39,376,584	-	39,376,584	Government/ Agency
GMF0300	3617XJD31	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.36%	5/15/2061	6.889	0.048	6.963	0.048	50,709,323	56,095,286	87.72%	44,481,863	-	44,481,863	Government/ Agency
GMF0302	36197JZ57	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.37%	2/15/2034	3.695	0.013	3.722	0.013	23,147,642	24,972,602	94.39%	21,849,407	-	21,849,407	Government/ Agency
GMF0303	3617JMZM4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.60%	4/15/2061	6.092	0.028	6.147	0.029	33,307,110	34,332,447	88.30%	29,410,878	-	29,410,878	Government/ Agency
GMF0304	3617H4U22	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.78%	8/15/2060	5.669	0.031	5.716	0.032	38,658,383	38,924,701	90.43%	34,957,230	-	34,957,230	Government/ Agency
GMF0306	3617H3KC6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.35%	12/15/2060	5.809	0.002	5.859	0.002	2,243,206	2,282,488	96.09%	2,155,584	-	2,155,584	Government/ Agency
GMF0307	3617JMZW2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.41%	9/15/2061	6.389	0.036	6.451	0.037	41,182,451	42,706,101	88.50%	36,446,551	-	36,446,551	Government/ Agency
GMF0308	3618AGQ36	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.00%	11/15/2057	6.906	0.024	6.983	0.024	24,267,816	25,225,045	91.85%	22,290,766	-	22,290,766	Government/ Agency
GMF0309	3617JMZU6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.43%	11/15/2061	6.493	0.047	6.558	0.047	51,939,280	53,489,843	88.44%	45,933,229	-	45,933,229	Government/ Agency
GMF0310	3617NM4P6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.67%	3/15/2062	6.804	0.031	6.875	0.031	34,760,666	35,545,302	83.06%	28,871,271	-	28,871,271	Government/ Agency
GMF0311	3617VBM55	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.65%	10/15/2062	7.174	0.006	7.254	0.006	6,389,777	6,540,998	84.88%	5,423,694	-	5,423,694	Government/ Agency
GMF0312	3617VBM29	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.58%	5/15/2063	7.589	0.027	7.680	0.028	28,403,651	29,288,887	81.84%	23,246,343	-	23,246,343	Government/ Agency
GMF0313	3617QLXN8	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.45%	4/15/2062	7.252	0.013	7.334	0.013	14,469,622	14,695,392	80.24%	11,609,802	-	11,609,802	Government/ Agency
GMF0314	3617VPHV1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.64%	1/15/2063	7.376	0.017	7.462	0.017	18,183,619	18,697,875	80.67%	14,667,816	-	14,667,816	Government/ Agency
GMF0315	3617V3VM6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.98%	6/15/2063	7.523	0.031	7.613	0.032	31,670,646	32,772,691	83.83%	26,549,154	-	26,549,154	Government/ Agency
GMF0316	3617VDU37	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.62%	2/15/2063	7.384	0.013	7								

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
August 31, 2023

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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
GMP0006	167570PC8	GNMA MF PLC BACKED MUNI	MULTIFAMILY REVENUE BONDS	4.90%	3/20/2044	0.070	0.000	0.070	0.000	1,000,000	992,051	100.00%	999,976	-	999,976	Government/ Agency
PMB0159	81299B9R8	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.60%	6/1/2038	0.082	0.000	0.081	0.000	1,958,412	1,960,482	99.78%	1,954,119	-	1,954,119	Government/ Agency
PMB0166	81299H9Z7	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.87%	5/1/2044	0.082	0.000	0.081	0.000	1,560,184	1,559,370	99.82%	1,557,440	-	1,557,440	Government/ Agency
PMB0170	999684251	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.40%	8/1/2046	0.082	0.000	0.081	0.000	3,433,889	3,435,360	99.91%	3,430,765	-	3,430,765	Government/ Agency
PMB0174	999754344	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.89%	4/1/2038	0.082	0.000	0.081	0.000	3,691,728	3,694,297	99.83%	3,685,352	-	3,685,352	Government/ Agency
PMB0176	999768880	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.60%	1/1/2050	1.288	0.001	1.295	0.001	3,120,751	3,138,129	99.32%	3,099,474	-	3,099,474	Government/ Agency
PMB0178	45202T9V1	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.80%	1/1/2053	3.649	0.001	3.674	0.001	1,905,453	1,912,979	99.19%	1,890,112	-	1,890,112	Government/ Agency
PMB0181	57586NHH0	FHA MF PC	MF PERMANENT RISK-SHARE PC	4.00%	12/1/2053	3.252	0.029	3.272	0.029	59,540,000	59,516,713	93.10%	55,434,241	-	55,434,241	Government/ Agency
PMB0183	64199AKB9	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.65%	12/1/2037	0.082	0.000	0.081	0.000	7,250,062	7,341,334	99.47%	7,211,521	-	7,211,521	Government/ Agency
PMB0184	57599CYU8	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.17%	2/1/2050	1.151	0.001	1.159	0.001	7,305,656	7,748,483	97.95%	7,155,897	-	7,155,897	Government/ Agency
PMB0186	57499ANM3	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.72%	2/15/2062	6.704	0.004	6.773	0.004	4,400,472	4,408,576	86.11%	3,789,061	-	3,789,061	Government/ Agency
PMB0187	57599CZK1	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.90%	3/15/2062	6.844	0.003	6.919	0.003	3,065,008	3,068,313	87.21%	2,672,859	-	2,672,859	Government/ Agency
PMB0188	57599DDS4	FHA MF PC	MF PERMANENT RISK-SHARE PC	2.50%	9/1/2063	7.631	0.005	7.724	0.005	5,676,086	5,676,079	75.35%	4,276,885	-	4,276,885	Government/ Agency
PMB0189	53999AF53	FHA MF PC	MF PERMANENT RISK-SHARE PC	4.10%	12/1/2060	5.701	0.017	5.750	0.017	21,367,024	21,386,383	87.69%	18,737,085	-	18,737,085	Government/ Agency
FNP0114	31377TT48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.96%	1/1/2029	0.082	0.000	0.081	0.000	195,168	195,306	99.58%	194,352	-	194,352	Government/ Agency
FNP0253	31381RK78	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.69%	6/1/2041	2.299	0.001	2.309	0.002	4,114,799	4,191,587	100.39%	4,130,723	-	4,130,723	Government/ Agency
FNP0254	31381RK86	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.75%	6/1/2041	2.361	0.001	2.372	0.001	1,998,615	2,041,686	100.54%	2,009,308	-	2,009,308	Government/ Agency
FNP0260	31381SN99	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.69%	6/1/2035	2.507	0.000	2.521	0.000	500,747	508,668	96.50%	483,206	-	483,206	Government/ Agency
FNP0263	31381U2P1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.30%	8/1/2029	2.791	0.001	2.809	0.002	3,366,481	3,352,504	100.48%	3,382,607	-	3,382,607	Government/ Agency
FNP0268	3138L3SY2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.99%	6/1/2025	1.679	0.001	1.686	0.001	2,504,880	2,505,162	95.94%	2,403,282	-	2,403,282	Government/ Agency
FNP0271	3138L5CM0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.66%	10/1/2023	0.147	0.000	0.146	0.000	4,217,022	4,217,022	99.61%	4,200,702	-	4,200,702	Government/ Agency
FNP0272	3138L4WV1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.41%	9/1/2023	0.067	0.000	0.066	0.000	9,675,963	9,675,963	99.61%	9,638,517	-	9,638,517	Government/ Agency
FNP0274	3138L4YH0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.61%	9/1/2023	0.067	0.000	0.066	0.000	5,755,755	5,755,755	99.61%	5,733,481	-	5,733,481	Government/ Agency
FNP0280	3138L7T48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.36%	10/1/2029	4.838	0.007	4.876	0.007	10,311,283	10,313,160	92.73%	9,561,550	-	9,561,550	Government/ Agency
FNP0282	3138L7VB9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.40%	10/1/2026	2.763	0.001	2.778	0.001	2,679,355	2,681,317	95.38%	2,555,676	-	2,555,676	Government/ Agency
FNP0283	3138L9FR8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.04%	4/1/2030	5.406	0.019	5.450	0.019	24,525,442	24,559,683	90.28%	22,141,814	-	22,141,814	Government/ Agency
FNP0284	3138L9JU7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.42%	4/1/2035	7.661	0.005	7.718	0.005	4,936,307	4,982,841	88.38%	4,362,510	-	4,362,510	Government/ Agency
FNP0285	3138L9J29	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.05%	4/1/2030	5.267	0.019	5.310	0.019	25,243,687	25,255,483	90.33%	22,802,875	-	22,802,875	Government/ Agency
FNP0286	3138L9LM2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.12%	4/1/2030	5.266	0.009	5.308	0.009	12,409,557	12,411,233	90.14%	11,186,223	-	11,186,223	Government/ Agency
FNP0287	3138L9XT4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.21%	5/1/2030	5.198	0.005	5.239	0.005	6,304,849	6,344,880	90.65%	5,715,471	-	5,715,471	Government/ Agency
FNP0288	3138L92T8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.18%	5/1/2035	5.328	0.007	5.376	0.007	8,749,081	8,826,148	90.01%	7,875,223	-	7,875,223	Government/ Agency
FNP0289	3138L9XB3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.02%	6/1/2027	3.296	0.002	3.317	0.002	3,538,087	3,540,215	93.43%	3,305,776	-	3,305,776	Government/ Agency
FNP0290	3138LAPD5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.63%	7/1/2035	8.071	0.024	8.125	0.024	20,967,165	20,986,317	89.18%	18,698,517	-	18,698,517	Government/ Agency
FNP0294	3138LCBV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.31%	10/1/2027	3.573	0.008	3.597	0.008	14,771,062	14,804,627	93.96%	13,878,447	-	13,878,447	Government/ Agency
FNP0298	3138LBAK5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.70%	11/1/2025	2.038	0.004	2.046	0.004	14,109,830	14,110,905	94.79%	13,374,426	-	13,374,426	Government/ Agency
FNP0307	3138LDFD0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	4/1/2028	3.996	0.009	4.025	0.009	15,293,862	15,317,362	91.99%	14,069,436	-	14,069,436	Government/ Agency
FNP0309	3138LD6N8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.91%	6/1/2031	6.713	0.023	6.776	0.023	25,000,000	25,082,229	87.46%	21,865,250	-	21,865,250	Government/ Agency
FNP0315	3138LEMS7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.46%	8/1/2026	2.788	0.011	2.803	0.011	25,830,000	25,831,037	92.13%	23,795,888	-	23,795,888	Government/ Agency
FNP0320	3138LGKE5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	12/1/2026	2.940	0.006	2.957	0.006	14,855,913	14,861,177	92.55%	13,749,742	-	13,749,742	Government/ Agency
FNP0321	3138ET5Z5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.13%	5/1/2026	2.453	0.001	2.465	0.001	3,119,973	3,132,770	95.57%	2,981,721	-	2,981,721	Government/ Agency
FNP0327	3138LHTV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.14%	4/1/2029	4.705	0.005	4.742	0.005	7,464,665	7,471,565	91.96%	6,864,357	-	6,864,357	Government/ Agency
FNP0330	3138LJCH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.94%	6/1/2027	3.353	0.014	3.374	0.014	27,443,497	27,452,513	93.07%	25,542,486	-	25,542,486	Government/ Agency
FNP0331	3138LJD80	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	6/1/2027	3.330	0.032	3.352	0.032	64,516,105	64,536,474	93.07%	60,043,849	-	60,043,849	Government/ Agency
FNP0337	3138LKHG5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.00%	5/1/2027	3.287	0.003	3.307	0.003	6,224,104	6,228,402	93.01%	5,788,977	-	5,788,977	Government/ Agency
FNP0349	3138LLU78	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.57%	12/1/2027	0.001	0.000	3.668	0.010	17,851,633	17,851,633	98.61%	17,603,495	-	17,603,495	Government/ Agency
FNP0352	3138LLRM9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.56%	1/1/2028	-0.003	0.000	3.806	0.013	22,425,000	22,425,000	98.54%	22,097,595	-	22,097,595	Government/ Agency
FNP0354	3138LMMU3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.51%	2/1/2028	0.010	0.000	3.815	0.018	30,175,577	30,175,577	98.35%	29,677,680	-	29,677,680	Government/ Agency
FNP0355	3138LMP49	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.53%	3/1/2028	0.007	0.000	3.871	0.023	38,007,489	38,007,489	98.40%	37,399,369	-	37,399,369	Government/ Agency
FNP0364	3140HTM30	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.46%	4/1/2031	6.027	0.011	6.082	0.011	12,681,673	12,727,312	90.26%	11,446,225	-	11,446,225	Government/ Agency
FNP0365	3140HT5P0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	6/1/2029	5.130	0.017	5.171	0.017	22,345,000	22,405,856	91.48%	20,440,089	-	20,440,089	Government/ Agency
FNP0366	3140HT3B3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.80%	5/1/2029	0.015	0.000	4.716	0.013	17,364,153	17,367,953	100.05%	17,372,835	-	17,372,835	Government/ Agency
FNP0367	3140HUEF9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.80%	6/1/2029	-0.003	0.000	4.749	0.031	41,302,000	41,302,000	100.05%	41,322,651	-	41,322,651	Government/ Agency
FNP0368	3140JAWR5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.33%	5/1/2029	4.777	0.005	4.815	0.005	6,425,359	6,578,319	93.38%	6,000,307	-	6,000,307	Government/ Agency
FNP0370	3140HVJB1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.55%	9/1/2026	2.765	0.006	2.780	0.006	13,972,504	13,973,951	92.49%	12,923,029	-	12,923,029	Government/ Agency
FNP0371	3140HU4N3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.67%	8/1/2029	5.117	0.027	5.158	0.027	37,700,000	37,892,429	89.05%	33,572,604	-	33,572,604	Government/ Agency
FNP0372	3140HM4U4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.68%	7/1/2028	4.156	0.007	4.187	0.007	11,827,020	12,088,398	93.70%	11,082,154	-	11,082,154	Government/ Agency
FNP0373	3140HVD9A	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85%	8/1/2031	6.510	0.008	6.573	0.008	8,760,000	8,792,671	86.08%	7,540,345	-	7,540,345	Government/ Agency
FNP0375	3140HTYA1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.97%	9/1/2034	7.696	0.013	7.765	0.013	12,848,212	13,001,163	85.15%	10,939,739	-	10,939,739	Government/ Agency
FNP0376	3140HVQ31	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.96%	9/1/2034	8.704	0.023	8.783	0.023	20,000,000	20,570,139	82.00%	16,399,800	-	16,399,800	Government/ Agency
FNP0378	3140HWBD3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.61%	11/1/2026	2.924	0.004	2.941	0.004	9,800,000	9,823,988	92.28%	9,043,734	-	9,043,734	Government/ Agency
FNP0379	3140HWC2D	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.76%	10/1/2031	6.597	0.009	6.661	0.009	10,189,000	10,289,760	86.71%	8,835,188	-	8,835,188	Government/ Agency
FNP0380	3140HU6Y7	FNMA MF DUS	MULTIF													

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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
FNP0381	3140HWL83	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.43%	11/1/2031	6.713	0.017	6.779	0.017	18,655,000	18,660,682	83.06%	15,493,910	-	15,493,910	Government/ Agency
FNP0382	3140HVXW9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.33%	11/1/2029	5.189	0.008	5.230	0.009	11,897,571	11,926,063	86.10%	10,244,284	-	10,244,284	Government/ Agency
FNP0383	3140HWJ26	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	11/1/2031	7.126	0.011	7.198	0.011	11,975,000	12,008,097	82.67%	9,899,373	-	9,899,373	Government/ Agency
FNP0384	3140HWZS4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.53%	1/1/2030	5.680	0.016	5.727	0.016	20,550,000	20,641,753	85.74%	17,619,570	-	17,619,570	Government/ Agency
FNP0385	3140HXPN4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.55%	3/1/2030	5.603	0.009	5.649	0.009	11,279,000	11,321,996	86.66%	9,774,720	-	9,774,720	Government/ Agency
FNP0387	3140HYCN6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.94%	4/1/2035	8.669	0.007	8.731	0.007	6,400,000	6,483,031	76.84%	4,918,016	-	4,918,016	Government/ Agency
FNP0388	3140HYER5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.09%	5/1/2032	7.190	0.012	7.266	0.013	13,400,000	13,472,760	81.37%	10,902,910	-	10,902,910	Government/ Agency
FNP0389	3140HWJR4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.46%	11/1/2034	8.130	0.010	8.198	0.010	9,370,932	9,443,994	81.85%	7,670,482	-	7,670,482	Government/ Agency
FNP0390	3140J0CH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.82%	7/1/2035	8.842	0.005	8.898	0.005	4,532,297	4,563,375	75.37%	3,415,811	-	3,415,811	Government/ Agency
FNP0391	3140J0FZ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.46%	7/1/2030	5.682	0.005	5.729	0.005	7,302,924	7,374,897	81.68%	5,965,028	-	5,965,028	Government/ Agency
FNP0392	3140J0GW4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.41%	7/1/2030	5.737	0.002	5.784	0.002	3,191,415	3,215,239	81.30%	2,594,748	-	2,594,748	Government/ Agency
FNP0393	3140J0JH4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.27%	7/1/2030	6.269	0.011	6.321	0.011	14,235,000	14,307,926	79.21%	11,275,401	-	11,275,401	Government/ Agency
FNP0394	3140J0JC5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.25%	7/1/2030	6.364	0.030	6.417	0.030	37,950,000	38,041,156	78.90%	29,941,412	-	29,941,412	Government/ Agency
FNP0395	3140J0KT6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.55%	7/1/2032	7.078	0.018	7.155	0.018	20,467,575	20,706,809	78.29%	16,024,883	-	16,024,883	Government/ Agency
FNP0396	3140J0K74	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.65%	7/1/2030	5.712	0.001	5.759	0.001	1,223,335	1,244,591	82.56%	1,009,936	-	1,009,936	Government/ Agency
FNP0397	3140J0K66	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.47%	7/1/2030	6.313	0.002	6.366	0.002	3,025,000	3,055,417	80.19%	2,425,627	-	2,425,627	Government/ Agency
FNP0398	3140J0LU2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.52%	7/1/2032	7.488	0.013	7.570	0.013	14,157,681	14,251,591	77.28%	10,940,490	-	10,940,490	Government/ Agency
FNP0399	3140J0MQ0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.22%	7/1/2030	6.101	0.020	6.152	0.020	25,610,000	25,672,040	79.45%	20,345,865	-	20,345,865	Government/ Agency
FNP0400	3140J0NB2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.53%	7/1/2032	7.290	0.009	7.369	0.010	10,500,000	10,622,924	77.74%	8,162,280	-	8,162,280	Government/ Agency
FNP0401	3140J0N30	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.17%	8/1/2030	5.701	0.005	5.748	0.005	7,026,490	7,028,631	80.18%	5,633,699	-	5,633,699	Government/ Agency
FNP0402	3140J0PH7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.09%	7/1/2050	14.548	0.011	14.507	0.011	8,392,000	8,536,607	57.32%	4,810,043	-	4,810,043	Government/ Agency
FNP0403	3140J0PT1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.38%	7/1/2030	6.242	0.008	6.294	0.008	10,500,000	10,602,962	79.82%	8,381,415	-	8,381,415	Government/ Agency
FNP0404	3140J0QJ2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.76%	8/1/2035	9.267	0.010	9.323	0.010	9,100,000	9,134,092	73.47%	6,685,952	-	6,685,952	Government/ Agency
FNP0405	3140J0R51	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.32%	8/1/2030	6.152	0.016	6.203	0.016	21,000,000	21,201,711	79.82%	16,761,360	-	16,761,360	Government/ Agency
FNP0406	3140J0TU4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.31%	8/1/2030	6.056	0.003	6.106	0.003	4,337,548	4,382,174	79.96%	3,468,217	-	3,468,217	Government/ Agency
FNP0407	3140J0UK4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.50%	8/1/2030	5.790	0.001	5.838	0.001	1,129,859	1,149,940	81.60%	921,999	-	921,999	Government/ Agency
FNP0408	3140J0Q37	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.57%	8/1/2037	9.717	0.050	9.720	0.050	46,374,801	46,552,457	69.59%	32,271,760	-	32,271,760	Government/ Agency
FNP0409	3140J1DZ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.16%	9/1/2050	15.944	0.020	15.904	0.020	14,200,000	14,348,984	55.98%	7,948,734	-	7,948,734	Government/ Agency
FNP0411	3140J1K80	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.71%	9/1/2035	10.035	0.019	10.091	0.019	16,305,000	16,531,676	71.44%	11,648,781	-	11,648,781	Government/ Agency
FNP0412	3140J1K98	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.77%	9/1/2035	10.003	0.004	10.060	0.004	3,270,000	3,326,542	71.96%	2,353,157	-	2,353,157	Government/ Agency
FNP0413	3140J15B0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.17%	11/1/2030	6.675	0.022	6.733	0.023	27,329,000	27,329,249	77.62%	21,211,950	-	21,211,950	Government/ Agency
FNP0414	3140J2LB0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.71%	11/1/2035	10.004	0.011	10.056	0.011	9,300,000	9,327,509	71.53%	6,652,197	-	6,652,197	Government/ Agency
FNP0415	FWDFNP415	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.21%	11/1/2039	11.303	0.000	11.225	0.000	-	-	71.02%	(12,050,743)	41,587,270	29,536,527	Government/ Agency
FNP0416	3140LAF59	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.06%	12/1/2027	3.858	0.011	3.885	0.011	21,114,687	21,119,702	85.04%	17,956,563	-	17,956,563	Government/ Agency
FNP0417	3140J3CK8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.47%	12/1/2030	6.653	0.010	6.712	0.010	12,400,000	12,467,630	77.64%	9,626,988	-	9,626,988	Government/ Agency
FNP0418	3140LAG90	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.57%	1/1/2031	6.177	0.017	6.231	0.017	21,950,000	22,005,424	80.19%	17,602,144	-	17,602,144	Government/ Agency
FNP0419	3140LBL68	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.26%	1/1/2031	6.303	0.020	6.360	0.020	25,000,000	24,995,587	79.18%	19,796,000	-	19,796,000	Government/ Agency
FNP0420	3140LBTf0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.74%	3/1/2033	8.390	0.006	8.492	0.006	6,160,000	6,227,930	76.50%	4,712,585	-	4,712,585	Government/ Agency
FNP0422	3140LBVK6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.31%	3/1/2031	-0.053	0.000	6.399	0.024	23,855,000	23,855,000	97.92%	23,358,816	-	23,358,816	Government/ Agency
FNP0423	3140LBWH2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.32%	3/1/2031	-0.054	0.000	6.396	0.010	10,075,000	10,075,000	98.18%	9,891,635	-	9,891,635	Government/ Agency
FNP0424	FWDFNP424	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.59%	3/1/2040	10.318	0.000	10.278	0.000	-	-	75.34%	(2,813,961)	11,409,000	8,595,039	Government/ Agency
FNP0426	FWDFNP426	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.56%	9/1/2038	10.779	0.000	10.744	0.000	-	-	75.94%	(2,591,740)	10,774,000	8,182,260	Government/ Agency
FNP0427	3140LDCF4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.76%	8/1/2031	7.189	0.021	7.261	0.021	23,623,000	23,671,515	78.24%	18,483,580	-	18,483,580	Government/ Agency
FNP0428	3140LC5T4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.41%	4/1/2051	10.862	0.004	10.808	0.004	3,667,508	3,702,397	68.88%	2,526,216	-	2,526,216	Government/ Agency
FNP0429	3140LDA25	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.58%	10/1/2031	7.155	0.050	7.226	0.051	57,950,000	58,158,402	76.76%	44,484,738	-	44,484,738	Government/ Agency
FNP0430	3140LC7D7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.50%	8/1/2039	10.559	0.019	10.506	0.018	13,068,688	13,068,688	84.33%	11,020,563	-	11,020,563	Government/ Agency
FNP0431	3140LCMH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.22%	8/1/2028	4.575	0.006	4.611	0.006	10,000,000	10,014,573	83.43%	8,342,800	-	8,342,800	Government/ Agency
FNP0432	3140LBY23	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.00%	4/1/2031	6.804	0.016	6.868	0.016	18,000,000	18,475,441	81.88%	14,738,940	-	14,738,940	Government/ Agency
FNP0433	3140LD2L2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.76%	12/1/2036	5.930	0.016	5.976	0.016	20,614,644	20,666,600	82.08%	16,920,912	-	16,920,912	Government/ Agency
FNP0434	3140LD5B1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.88%	11/1/2031	7.063	0.022	7.133	0.023	25,400,000	25,427,640	78.74%	20,000,722	-	20,000,722	Government/ Agency
FNP0435	3140LECX3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.30%	11/1/2031	-0.052	0.000	6.893	0.044	40,943,000	40,947,509	97.80%	40,042,254	-	40,042,254	Government/ Agency
FNP0437	3140LEMT1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.47%	12/1/2051	11.031	0.016	10.981	0.016	13,211,842	13,388,118	69.57%	9,191,610	-	9,191,610	Government/ Agency
FNP0438	3140LEGH4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.56%	12/1/2051	10.946	0.015	10.896	0.015	12,411,479	12,440,224	70.63%	8,766,351	-	8,766,351	Government/ Agency
FNP0439	FWDFNP439	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.59%	2/1/2039	10.516	0.000	10.476	0.000	-	-	75.86%	(5,793,552)	24,000,000	18,206,448	Government/ Agency
FNP0440	FWDFNP440	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.72%	7/1/2040	11.011	0.000	10.930	0.000	-	277,940	74.90%	(6,975,571)	27,794,000	20,818,429	Government/ Agency
FNP0441	FWDFNP441	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.58%	1/1/2040	10.830	0.000	10.763	0.000	-	-	75.31%	(2,888,344)	11,700,000	8,811,656	Government/ Agency
FNP0442	3140LFJ62	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.57%	3/1/2042	12.937	0.035	12.770	0.035	25,155,000	25,165,455	69.11%	17,385,627	-	17,385,627	Government/ Agency
FNP0443	3140LFH64	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.39%	2/1/2029	-0.022	0.000	4.795	0.015	20,000,000	20,003,978	97.93%	19,586,000	-	19,586,000	Government/ Agency
FNP0444	3140LFR82	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.24%	5/1/2052	10.933	0.008	10.887	0.008	6,369,029	6,493,018	76.78%	4,890,077	-	4,890,077	Government/ Agency
FNP0445	3140LFX41	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.93%	4/1/2038	10.098	0.025	10.082	0.025	19,722,912	19,733,554	79.85%	15,747,956	-	15,747,956	Government/ Agency
FNP0446	3140LFX58	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.93%	4/1/2038	10.098	0.021	10.082	0.021	16,074,173	16,082,847	79.85%	12,834,584	-	12,834,584	Government/ Agency
FNP0447	3140LFAZ5															

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
August 31, 2023

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FNPO448	3140LGMK3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.59%	5/1/2032	0.010	0.000	7.049	0.032	28,526,000	28,529,532	100.29%	28,608,469	-	28,608,469	Government/ Agency
FNPO450	603767PD0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.46%	1/1/2038	10.228	0.026	10.215	0.026	20,807,071	20,807,071	78.46%	16,325,228	-	16,325,228	Government/ Agency
FNPO451	3140LGP71	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.57%	6/1/2029	0.010	0.000	5.036	0.055	70,000,000	70,015,452	99.94%	69,954,962	-	69,954,962	Government/ Agency
FNPO452	FWDFNP452	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.47%	7/1/2041	11.067	0.000	10.962	0.000	-	-	90.68%	(937,717)	10,058,000	9,120,283	Government/ Agency
FNPO453	3140LGLS7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.62%	6/1/2032	0.024	0.000	7.227	0.035	30,975,000	30,975,360	100.04%	30,987,390	-	30,987,390	Government/ Agency
FNPO454	313637ZA1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.70%	10/1/2033	7.808	0.022	7.899	0.023	19,865,000	19,922,395	91.45%	18,166,741	-	18,166,741	Government/ Agency
FNPO455	3140LGWU2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.91%	8/1/2032	7.293	0.028	7.374	0.029	26,250,000	26,529,318	93.40%	24,516,450	-	24,516,450	Government/ Agency
FNPO456	3140LHAD2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.11%	8/1/2032	7.087	0.016	7.163	0.016	15,627,000	15,694,160	93.85%	14,665,471	-	14,665,471	Government/ Agency
FNPO457	3140LHUD0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.80%	10/1/2052	10.751	0.019	10.711	0.019	12,355,361	12,392,743	91.73%	11,333,202	-	11,333,202	Government/ Agency
FNPO458	3140LHXW5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.95%	11/1/2032	0.057	0.000	7.409	0.019	15,800,000	15,804,282	100.02%	15,802,410	-	15,802,410	Government/ Agency
FNPO459	3140LJK62	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.39%	2/1/2030	5.393	0.017	5.436	0.017	21,148,000	21,093,073	95.82%	20,263,168	-	20,263,168	Government/ Agency
FNPO460	3140LJK96	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.69%	2/1/2030	5.354	0.015	5.397	0.016	18,852,000	18,893,265	98.24%	18,520,582	-	18,520,582	Government/ Agency
FNPO461	3140LJPC4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.56%	2/1/2028	3.999	0.019	4.028	0.019	29,835,000	29,896,239	97.55%	29,105,236	-	29,105,236	Government/ Agency
FNPO462	3140LJT22	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.32%	3/1/2028	4.017	0.026	4.047	0.026	41,708,000	41,829,375	96.58%	40,282,838	-	40,282,838	Government/ Agency
FNPO463	3140LJ7B6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.99%	4/1/2033	7.336	0.026	7.421	0.026	22,738,000	23,072,990	99.16%	22,547,910	-	22,547,910	Government/ Agency
FNPO464	3140LKKX24	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.86%	6/1/2033	7.466	0.012	7.555	0.012	10,000,000	10,081,989	98.21%	9,820,500	-	9,820,500	Government/ Agency
FNPO465	3140LKKZK2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.37%	6/1/2033	7.584	0.025	7.675	0.026	21,805,000	21,831,475	96.65%	21,074,314	-	21,074,314	Government/ Agency
FNPO466	3140LKR96	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.31%	6/1/2033	7.722	0.010	7.816	0.010	8,587,000	8,613,064	96.25%	8,265,159	-	8,265,159	Government/ Agency
FNPO467	3140LKVW1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.05%	6/1/2030	5.699	0.009	5.746	0.009	10,632,000	10,512,023	95.32%	10,133,891	-	10,133,891	Government/ Agency
FNPO468	3140LKYK3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.48%	8/1/2030	5.673	0.018	5.720	0.019	20,915,000	20,915,000	97.77%	20,448,386	-	20,448,386	Government/ Agency
FNPO469	3140LJHF6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.06%	12/1/2032	7.126	0.032	7.205	0.032	27,805,000	28,870,739	101.84%	28,316,334	-	28,316,334	Government/ Agency
FNPO470	3140LJDL7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.35%	12/1/2032	6.809	0.013	6.884	0.013	11,954,000	12,628,393	103.75%	12,401,916	-	12,401,916	Government/ Agency
FNPO471	3140LK3C5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.55%	7/1/2030	5.727	0.010	5.774	0.010	10,699,000	10,722,424	98.17%	10,503,315	-	10,503,315	Government/ Agency
FNPO472	3140LLEH0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.88%	7/1/2030	5.683	0.011	5.730	0.011	11,665,000	11,870,025	100.10%	11,676,548	-	11,676,548	Government/ Agency
FNPO473	3140LJHE9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.06%	12/1/2032	7.126	0.022	7.205	0.022	19,000,000	19,485,298	101.62%	19,307,800	-	19,307,800	Government/ Agency
FNPO474	3140LLL11	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.52%	9/1/2033	7.715	0.014	7.807	0.014	11,361,000	11,250,940	97.85%	11,116,739	-	11,116,739	Government/ Agency
FNPO475	HITFNP475	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.13%	9/1/2028	4.329	0.010	4.362	0.010	14,584,000	14,773,136	100.66%	14,679,802	-	14,679,802	Government/ Agency
FNPO476	HITFNP476	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.74%	9/1/2033	7.618	0.016	7.708	0.016	13,405,000	13,440,607	100.32%	13,448,352	-	13,448,352	Government/ Agency
FNPO477	BCCXSOPC7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.76%	9/1/2033	5.779	0.007	5.827	0.007	7,757,000	7,760,030	99.96%	7,753,882	-	7,753,882	Government/ Agency
FNPO478	3140LK4N0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.82%	7/1/2030	5.582	0.004	5.627	0.004	4,860,000	4,864,503	99.73%	4,846,829	-	4,846,829	Government/ Agency
FNPO479	3140LLJ69	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.96%	8/1/2033	7.635	0.004	7.728	0.004	3,465,000	3,465,270	101.05%	3,501,535	-	3,501,535	Government/ Agency
FNPO480	HITFNP480	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.00%	9/1/2033	7.672	0.018	7.763	0.018	14,635,000	14,669,301	101.16%	14,805,278	-	14,805,278	Government/ Agency
FNPO481	HITFNP481	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.30%	9/1/2033	7.635	0.005	7.726	0.005	3,748,000	3,822,960	103.77%	3,889,123	-	3,889,123	Government/ Agency
FRM0004	3132VWYB2	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.28%	12/1/2029	5.209	0.012	5.250	0.012	15,643,389	15,752,432	91.61%	14,330,516	-	14,330,516	Government/ Agency
FRM0006	3132VWYD8	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.60%	4/1/2030	5.365	0.019	5.408	0.019	24,245,127	24,647,073	92.77%	22,493,359	-	22,493,359	Government/ Agency
FRM0008	3132XEAS0	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.34%	12/1/2029	5.186	0.007	5.228	0.007	9,276,414	9,356,515	91.89%	8,523,959	-	8,523,959	Government/ Agency
FRM0009	3132XHXY9	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.40%	6/1/2031	6.402	0.006	6.461	0.006	7,444,000	7,508,836	85.08%	6,333,202	-	6,333,202	Government/ Agency
FRM0011	3132XHK29	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.42%	6/1/2031	6.398	0.010	6.457	0.010	11,768,000	11,883,083	85.20%	10,026,535	-	10,026,535	Government/ Agency
FRM0012	3132VWQAQ5	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.04%	5/1/2050	10.870	0.022	10.809	0.022	19,830,183	20,276,959	65.18%	12,925,729	-	12,925,729	Government/ Agency
FRM0013	FWDFRM013	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.38%	2/25/2034	7.908	0.000	7.992	0.000	-	163,125	81.85%	(7,895,424)	43,500,000	35,604,576	Government/ Agency
FRM0014	3132V8AN6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	5.33%	7/1/2027	0.065	0.000	2.849	0.002	3,881,674	3,882,277	99.64%	3,867,708	-	3,867,708	Government/ Agency
FRM0015	FWDFRM015	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.86%	5/1/2040	10.979	0.000	10.904	0.000	-	-	88.64%	(3,118,100)	27,450,000	24,331,900	Government/ Agency
FRM0016	3132XGR73	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	4.90%	12/1/2032	7.092	0.011	7.172	0.011	10,207,000	10,184,621	98.13%	10,016,328	-	10,016,328	Government/ Agency
FRM0017	3132XFLQ9	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	4.25%	11/1/2028	3.867	0.056	3.894	0.056	93,650,000	92,675,675	96.64%	90,500,073	-	90,500,073	Government/ Agency
FRM0018	3132XGT44	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	4.36%	12/1/2029	5.292	0.008	5.335	0.008	9,198,000	9,141,953	97.48%	8,965,887	-	8,965,887	Government/ Agency
FRM0019	3132VWVZ8	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	4.83%	1/1/2039	9.707	0.015	9.681	0.015	9,964,642	10,059,588	98.06%	9,771,617	-	9,771,617	Government/ Agency
FHM0007	3137FBTQ9	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	10/25/2033	5.868	0.028	5.923	0.029	33,450,000	33,343,192	90.69%	30,336,344	-	30,336,344	Government/ Agency
FHM0010	3137FKWD4	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	1/25/2026	2.089	0.006	2.097	0.006	17,768,908	17,790,424	96.23%	17,099,770	-	17,099,770	Government/ Agency
FHM0011	3137FKSQ0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.68%	10/25/2025	2.006	0.003	2.014	0.003	10,000,000	10,027,047	96.21%	9,620,870	-	9,620,870	Government/ Agency
FHM0013	3137F72K0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	5.55%	10/25/2030	-0.058	0.000	5.909	0.003	3,723,848	3,723,848	99.05%	3,688,340	-	3,688,340	Government/ Agency
FHM0014	3137F72L8	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	5.46%	10/25/2030	-0.075	0.000	5.885	0.006	6,571,497	6,571,497	98.59%	6,479,137	-	6,479,137	Government/ Agency
FHM0015	3137F84N0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	5.40%	12/25/2030	-0.091	0.000	5.858	0.011	12,249,233	12,249,233	98.68%	12,087,556	-	12,087,556	Government/ Agency
FHM0016	3137F84M2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	5.48%	11/25/2030	-0.095	0.000	5.899	0.011	11,547,510	11,547,510	99.15%	11,449,373	-	11,449,373	Government/ Agency
FHM0017	3137F8ZR7	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	5.35%	12/25/2030	-0.090	0.000	5.940	0.013	14,298,865	14,298,865	98.90%	14,142,205	-	14,142,205	Government/ Agency
FHM0018	3137F9Z27	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	5.35%	11/25/2027	-0.025	0.000	6.670	0.006	10,910,091	10,910,091	99.02%	10,803,237	-	10,803,237	Government/ Agency
FHM0019	3137FXZ84	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	5.34%	1/25/2031	-0.107	0.000	6.025	0.027	29,130,455	29,130,455	98.07%	28,569,119	-	28,569,119	Government/ Agency
FHM0020	3137H1LV6	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	5.34%	6/25/2031	-0.114	0.000	6.116	0.020	21,231,621	21,231,621	98.49%	20,910,261	-	20,910,261	Government/ Agency
FHM0021	3137H2NB6	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	5.30%	8/25/2031	-0.136	0.000	6.404	0.023	23,345,458	23,345,458	98.04%	22,887,821	-	22,887,821	Government/ Agency
FNA0047	3136AT5G5	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.94%	7/25/2039	6.364	0.001	6.405	0.001	1,600,534	1,614,626	96.24%	1,540,329	-	1,540,329	Government/ Agency
FNA0049	3136AY2C6	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.03%	9/25/2027	3.588	0.012	3.612	0.012	22,780,814	22,820,004	93.36%	21,268,247	-	21,268,247	Government/ Agency
FNA0050	3136BML71	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	5.89%	4/1/2034	-0.091	0.000	7.518	0.029	24,910,226	24,369,261					

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
August 31, 2023

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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
GNR0088	38378BCM9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.26%	11/16/2043	0.107	0.000	0.106	0.000	133,576	133,742	99.57%	132,997	-	132,997	Government/ Agency
GNR0092	38376GXA3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.72%	2/16/2044	0.583	0.000	0.552	0.000	98,411	100,438	97.21%	95,663	-	95,663	Government/ Agency
GNR0094	38378BF87	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.38%	1/16/2053	1.791	0.006	1.800	0.006	22,657,849	22,798,027	88.44%	20,038,674	-	20,038,674	Government/ Agency
GNR0096	38378BA82	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.31%	11/16/2051	2.065	0.002	2.075	0.002	7,076,000	7,076,008	86.56%	6,124,926	-	6,124,926	Government/ Agency
GNR0097	38378WB1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.82%	4/16/2050	1.024	0.000	1.027	0.000	765,827	778,408	94.40%	722,919	-	722,919	Government/ Agency
GNR0106	38378NST1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.63%	12/16/2045	0.970	0.001	0.973	0.001	8,485,992	8,208,497	96.50%	8,188,793	-	8,188,793	Government/ Agency
GNR0108	38378NP00	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	3/16/2044	1.375	0.002	1.383	0.002	9,907,548	9,570,813	96.18%	9,528,739	-	9,528,739	Government/ Agency
GNR0113	38378N3R2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	1/16/2054	0.787	0.000	0.790	0.000	3,352,395	3,337,689	98.33%	3,296,453	-	3,296,453	Government/ Agency
GNR0115	38378XDV0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	9/16/2054	1.885	0.005	1.901	0.005	17,480,935	17,346,790	94.29%	16,482,078	-	16,482,078	Government/ Agency
GNR0116	38378XDY4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.33%	5/16/2055	4.306	0.004	4.387	0.004	6,806,569	6,483,734	88.70%	6,037,187	-	6,037,187	Government/ Agency
GNR0125	38378XC74	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.05%	5/16/2054	3.885	0.006	3.918	0.006	11,545,000	11,588,946	87.51%	10,103,335	-	10,103,335	Government/ Agency
GNR0126	38378BAN9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.48%	9/16/2052	1.898	0.001	1.909	0.001	2,893,727	2,982,369	93.69%	2,711,096	-	2,711,096	Government/ Agency
GNR0127	38379KKK3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.25%	12/16/2048	1.837	0.001	1.843	0.001	2,877,075	2,857,352	91.87%	2,643,086	-	2,643,086	Government/ Agency
GNR0128	38379KCE6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.40%	8/16/2047	1.562	0.001	1.568	0.001	2,223,424	2,225,602	93.39%	2,076,392	-	2,076,392	Government/ Agency
GNR0134	38379K3U0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	5/16/2048	0.805	0.000	0.807	0.000	2,296,795	2,323,583	96.36%	2,213,094	-	2,213,094	Government/ Agency
GNR0137	38379KQ35	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	12/16/2052	3.282	0.002	3.318	0.002	4,791,460	4,785,432	84.06%	4,027,907	-	4,027,907	Government/ Agency
GNR0138	38379KLA4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.79%	4/16/2049	2.406	0.002	2.424	0.002	4,480,614	4,515,633	92.06%	4,125,072	-	4,125,072	Government/ Agency
GNR0139	38379K3N6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	4/16/2056	1.311	0.000	1.316	0.000	997,023	1,000,231	94.53%	942,446	-	942,446	Government/ Agency
GNR0143	38379UBY1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	12/16/2055	0.225	0.000	0.223	0.000	437,848	439,969	99.11%	433,971	-	433,971	Government/ Agency
GNR0146	38379RCD3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.15%	5/16/2056	0.542	0.000	0.541	0.000	446,199	445,422	97.22%	433,783	-	433,783	Government/ Agency
GNR0147	38379RCE1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.20%	6/16/2056	0.987	0.000	0.989	0.000	850,896	849,168	94.85%	807,116	-	807,116	Government/ Agency
GNR0148	38379UFN1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	3/16/2056	0.458	0.000	0.455	0.000	456,645	457,005	98.47%	449,671	-	449,671	Government/ Agency
GNR0149	38379UED4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	11/16/2056	2.220	0.001	2.233	0.001	2,775,448	2,775,688	91.51%	2,539,930	-	2,539,930	Government/ Agency
GNR0150	38379UGN0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	10/16/2056	1.725	0.001	1.733	0.001	2,885,495	2,858,055	93.20%	2,689,148	-	2,689,148	Government/ Agency
GNR0151	38379RGT4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	3/16/2057	3.439	0.001	3.476	0.001	2,721,344	2,712,944	81.52%	2,218,521	-	2,218,521	Government/ Agency
GNR0152	38380JEK0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	9/16/2058	3.979	0.009	4.024	0.009	17,504,942	17,233,345	83.39%	14,596,930	-	14,596,930	Government/ Agency
GNR0153	38380JER5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	2/16/2053	6.354	0.047	6.464	0.048	60,000,000	57,354,190	76.05%	45,630,192	-	45,630,192	Government/ Agency
GNR0155	38380MYK1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	4/16/2059	2.188	0.010	2.214	0.011	32,282,810	31,087,591	94.35%	30,460,336	-	30,460,336	Government/ Agency
GNR0157	38380MY47	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	12/16/2059	1.449	0.001	1.458	0.001	4,534,079	4,476,484	95.76%	4,341,870	-	4,341,870	Government/ Agency
GNR0158	38380NCY3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	7/16/2058	2.055	0.001	2.076	0.001	3,124,912	3,104,684	93.89%	2,933,863	-	2,933,863	Government/ Agency
GNR0159	38380NWPO	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	6/16/2059	3.317	0.003	3.361	0.003	7,270,376	7,287,973	89.68%	6,520,122	-	6,520,122	Government/ Agency
GNR0160	38380PRT3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.00%	5/16/2062	4.857	0.040	4.947	0.040	59,331,062	63,930,819	85.11%	50,496,560	-	50,496,560	Government/ Agency
GNR0161	38380RJW1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	9/16/2062	4.803	0.016	4.832	0.016	25,945,020	26,740,478	78.23%	20,295,500	-	20,295,500	Government/ Agency
GNR0162	38380RPH7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	9/16/2062	4.844	0.012	4.875	0.012	20,441,582	21,102,910	77.07%	15,753,514	-	15,753,514	Government/ Agency
GNR0163	38380RNF3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	6/16/2063	4.830	0.010	4.860	0.010	16,900,239	17,449,113	76.86%	12,989,814	-	12,989,814	Government/ Agency
GNR0164	38380RTN0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	6/16/2063	4.826	0.013	4.854	0.013	21,836,575	22,497,814	77.29%	16,877,624	-	16,877,624	Government/ Agency
GNR0165	38380RUU2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	10/16/2062	4.874	0.032	4.906	0.032	53,219,759	54,966,588	76.96%	40,958,847	-	40,958,847	Government/ Agency
GNR0166	38380RYJ3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2062	4.839	0.022	4.866	0.022	36,123,420	37,093,821	77.55%	28,014,327	-	28,014,327	Government/ Agency
GNR0167	38380RG53	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	4/16/2063	4.897	0.030	4.928	0.030	48,826,584	49,822,948	77.52%	37,849,777	-	37,849,777	Government/ Agency
GNR0168	38380NH77	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	8/16/2060	4.059	0.009	4.116	0.009	16,407,575	17,036,248	86.40%	14,175,730	-	14,175,730	Government/ Agency
GNR0169	38380R222	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	12/16/2062	4.858	0.016	4.890	0.016	26,612,017	27,012,997	77.15%	20,530,264	-	20,530,264	Government/ Agency
GNR0170	38380NSM7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	2/16/2061	4.188	0.009	4.238	0.009	16,219,500	16,743,617	83.48%	13,539,267	-	13,539,267	Government/ Agency
GNR0171	38380NM55	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	1/16/2061	4.043	0.007	4.096	0.007	11,991,770	12,428,721	85.08%	10,202,252	-	10,202,252	Government/ Agency
GNR0172	38380RT26	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	10/16/2062	4.930	0.017	4.962	0.017	28,037,393	28,391,197	77.38%	21,695,150	-	21,695,150	Government/ Agency
GNR0173	38381DLG3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	4/16/2063	4.993	0.032	5.026	0.032	51,569,836	52,415,652	78.38%	40,422,201	-	40,422,201	Government/ Agency
GNR0174	38380N2L2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	1/16/2061	4.450	0.005	4.503	0.006	9,420,015	9,710,427	82.02%	7,726,397	-	7,726,397	Government/ Agency
GNR0175	38381DTM2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2062	4.959	0.009	4.989	0.009	14,257,312	14,451,344	78.47%	11,187,921	-	11,187,921	Government/ Agency
GNR0176	38381DWJ5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2063	5.018	0.016	5.050	0.016	26,166,917	26,500,851	78.76%	20,610,116	-	20,610,116	Government/ Agency
GNR0177	38381DC65	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	11/16/2063	5.009	0.012	5.039	0.012	18,927,567	19,366,177	79.11%	14,973,070	-	14,973,070	Government/ Agency
GNR0178	38381DL32	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	4/16/2063	5.034	0.016	5.068	0.016	25,197,770	25,571,697	77.14%	19,438,137	-	19,438,137	Government/ Agency
GNR0179	38381DZ86	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	1.95%	3/16/2064	5.064	0.021	5.096	0.022	34,275,462	34,731,538	78.57%	26,930,121	-	26,930,121	Government/ Agency
GNR0180	38379UZ58	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.40%	12/16/2057	3.950	0.008	3.980	0.008	16,332,181	16,738,583	80.26%	13,107,968	-	13,107,968	Government/ Agency
GNR0181	38381EAR9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2063	5.034	0.028	5.065	0.028	44,561,079	44,949,581	79.23%	35,306,625	-	35,306,625	Government/ Agency
GNR0182	38381EEB0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	4/16/2062	10.232	0.009	10.259	0.009	9,830,000	9,359,546	57.85%	5,686,177	-	5,686,177	Government/ Agency
GNR0183	38381EQP6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	10/16/2063	5.166	0.027	5.196	0.027	42,255,403	41,853,033	76.79%	32,448,088	-	32,448,088	Government/ Agency
GNR0184	38381EPT9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	1.95%	3/16/2064	5.108	0.024	5.139	0.024	37,732,505	37,257,683	79.32%	29,930,853	-	29,930,853	Government/ Agency
GNR0185	38381EWY0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	3/16/2064	5.076	0.015	5.108	0.016	24,416,631	24,101,903	78.53%	19,173,203	-	19,173,203	Government/ Agency
GNR0186	38381EPU6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	1.90%	2/16/2061	9.922	0.021	9.974	0.021	22,712,000	20,555,393	56.72%	12,881,613	-	12,881,613	Government/ Agency
GNR0187	38381EW53	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	9/16/2063	14.055	0.007	14.022	0.007	7,404,094	5,854,671	45.69%	3,382,977	-	3,382,977	Government/ Agency
CLP0076	57586P7J9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	12/1/2028	0.148	0.000	0.148	0.000	5,000,000	5,103,500	100.01%	5,000,518	-	5,000,518	AA
CLP0077	57586P7K6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	12/1/2036	7.778	0.006	7.753	0.006	5,000,000	5,000,000	98.21%	4,910,480	-	4,910,480	AA
CLP0078	57586															

AFL-CIO Housing Investment Trust
Portfolio Schedule (Unaudited)
August 31, 2023

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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
CLP0079	57586P7M2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.50%	6/1/2056	14.853	0.099	14.009	0.093	45,000,000	45,000,000	92.58%	41,660,087	-	41,660,087	AA
CLP0081	64972CBJ1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.75%	5/1/2035	7.458	0.004	7.465	0.004	3,200,000	3,200,000	96.07%	3,074,365	-	3,074,365	AA
CLP0084	64972CSJ3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.95%	11/1/2045	2.507	0.002	2.511	0.002	5,000,000	5,000,000	97.80%	4,889,808	-	4,889,808	AA
CLP0086	57586NK75	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.85%	12/1/2058	10.815	0.012	10.713	0.012	9,450,000	9,447,467	75.30%	7,115,960	-	7,115,960	AA
CLP0089	20775CPS7	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	5/15/2050	10.198	0.015	9.827	0.014	11,965,000	11,990,433	75.70%	9,057,505	-	9,057,505	AAA
CLP0095	64972CM67	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.10%	10/1/2046	4.826	0.013	4.846	0.013	20,272,083	20,272,083	84.47%	17,124,441	-	17,124,441	AA
CLP0098	16753QBH9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.36%	1/1/2038	8.916	0.032	8.847	0.032	25,000,000	25,000,000	89.59%	22,398,680	-	22,398,680	AA
CLP0099	64972C8S5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.95%	11/1/2043	12.677	0.024	12.161	0.023	12,800,000	12,800,162	90.37%	11,567,799	-	11,567,799	AA
CLP0100	64972C8T3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	11/1/2048	14.803	0.016	13.984	0.015	7,315,000	7,315,095	89.83%	6,571,048	-	6,571,048	AA
CLP0101	64972C8U0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	11/1/2053	16.376	0.020	15.339	0.019	8,305,000	8,305,111	90.62%	7,525,971	-	7,525,971	AA
CLP0102	64972EHL6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	11/1/2049	15.666	0.019	14.747	0.018	10,240,000	10,240,000	75.70%	7,751,912	-	7,751,912	AA
CLP0103	64972EHM4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.35%	11/1/2054	17.035	0.041	15.915	0.038	20,000,000	20,000,000	74.58%	14,916,914	-	14,916,914	AA
CLP0104	64972EHN2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.45%	5/1/2059	17.852	0.043	16.641	0.040	20,000,000	20,000,000	74.45%	14,890,428	-	14,890,428	AA
CLP0107	57587AZ35	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.30%	12/1/2059	18.115	0.017	16.881	0.016	8,340,000	8,345,255	69.63%	5,807,378	-	5,807,378	AA
CLP0110	55299BAH2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.15%	9/1/2023	0.000	0.000	0.003	0.000	32,282,000	32,282,000	99.22%	32,029,781	-	32,029,781	AA
CLP0111	55299BAG4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.15%	9/1/2023	0.003	0.000	0.003	0.000	4,465,000	4,465,000	99.21%	4,429,615	-	4,429,615	AA
CLP0112	57587GAA3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.60%	6/1/2063	12.879	0.031	12.207	0.029	26,375,000	26,375,000	56.93%	15,015,525	-	15,015,525	AA
CLP0113	57587GAB1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	0.50%	12/1/2023	0.248	0.000	0.248	0.000	3,810,000	3,810,000	99.29%	3,782,883	-	3,782,883	AA
CLP0114	45202BHV1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.07%	7/1/2041	14.516	0.136	13.869	0.130	84,895,000	84,893,447	69.65%	59,128,858	-	59,128,858	AAA
CLP0115	64972EUS6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.05%	11/1/2046	13.678	0.018	13.479	0.018	13,000,000	13,000,000	64.71%	8,411,954	-	8,411,954	AA
CLP0116	64972EUR8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.95%	11/1/2041	11.476	0.008	11.404	0.008	6,275,000	6,275,000	69.57%	4,365,418	-	4,365,418	AA
CLP0117	45202BHW9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	0.40%	12/1/2024	1.231	0.000	1.231	0.000	470,000	470,026	96.45%	453,295	-	453,295	AAA
CLP0118	45202BHX7	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.06%	1/1/2042	10.942	0.032	10.556	0.031	27,175,000	27,178,264	68.58%	18,637,661	-	18,637,661	AAA
CLP0119	45202BJZ0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.65%	7/1/2062	12.244	0.025	11.637	0.024	21,455,000	21,484,325	59.78%	12,826,852	-	12,826,852	AAA
CLP0120	79199ACD2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.93%	1/1/2026	0.480	0.002	0.480	0.002	20,576,600	20,575,110	98.16%	20,198,279	-	20,198,279	AAA
CLP0121	64972EZ51	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	11/1/2037	9.954	0.003	9.808	0.003	2,000,000	2,000,000	96.00%	1,920,030	-	1,920,030	AA
CLP0122	64972EZ69	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	11/1/2040	11.639	0.009	11.284	0.009	5,000,000	5,000,000	96.05%	4,802,618	-	4,802,618	AA
CLP0123	64972E2C2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.30%	11/1/2045	13.686	0.006	13.001	0.006	3,000,000	3,000,000	94.92%	2,847,541	-	2,847,541	AA
CLP0124	57587GRD9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	5.11%	6/1/2066	14.654	0.123	13.817	0.116	53,425,000	53,465,222	98.30%	52,514,681	-	52,514,681	AA
CLP0125	57587GUS2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.90%	6/1/2066	14.305	0.058	13.506	0.055	26,645,000	26,671,949	95.52%	25,450,822	-	25,450,822	AA
CLP0126	57587GVY8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.50%	12/1/2065	14.432	0.063	13.622	0.059	30,060,000	30,081,508	90.58%	27,228,757	-	27,228,757	AA
CPM0025	999700487	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.20%	12/1/2047	0.082	0.000	0.081	0.000	2,824,657	2,831,953	99.21%	2,802,463	-	2,802,463	AA
CPM0028	999752157	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.40%	11/1/2048	0.082	0.000	0.081	0.000	861,509	869,695	99.25%	855,010	-	855,010	AA
CLM0016	28299AGB8	Direct Loans	MULTIFAMILY CONSTRUCTION	7.69%	12/19/2024	0.027	0.000	1.191	0.003	14,392,889	14,375,219	99.09%	14,235,447	2,829,016	17,064,463	not rated
CLM0017	28299AGC6	Direct Loans	MULTIFAMILY CONSTRUCTION	7.69%	12/19/2024	0.027	0.000	1.191	0.014	76,112,329	76,001,105	99.09%	75,355,572	6,665,766	82,021,337	not rated
CLM0018	65499AP51	Direct Loans	MULTIFAMILY CONSTRUCTION	4.05%	10/1/2024	1.015	0.007	1.022	0.007	47,606,629	47,334,550	96.48%	45,774,565	4,393,371	50,167,936	not rated
CLM0019	28299AGF9	Direct Loans	MULTIFAMILY CONSTRUCTION	3.45%	6/1/2024	0.242	0.001	0.240	0.001	15,000,000	14,974,709	98.87%	14,829,855	-	14,829,855	not rated
CLM0020	40399AGP1	Direct Loans	MULTIFAMILY CONSTRUCTION	3.45%	12/1/2023	0.242	0.001	0.240	0.001	22,513,443	22,456,523	97.72%	21,999,371	-	21,999,371	not rated
CLM0021	58799AFT2	Direct Loans	MULTIFAMILY CONSTRUCTION	7.20%	12/10/2023	0.006	0.000	0.162	0.000	16,016,744	16,005,268	99.33%	15,910,217	-	15,910,217	not rated
CLM0022	58799AFS4	Direct Loans	MULTIFAMILY CONSTRUCTION	7.45%	12/10/2023	0.006	0.000	0.162	0.000	2,564,036	2,555,904	95.92%	2,440,011	478,112	2,918,123	not rated
CLM0023	10899ACY4	Direct Loans	MULTIFAMILY CONSTRUCTION	3.25%	3/9/2024	0.500	0.001	0.495	0.001	8,022,752	8,021,747	98.12%	7,871,917	-	7,871,917	not rated
CLM0025	58899ABL2	Direct Loans	MULTIFAMILY CONSTRUCTION	11.26%	1/31/2024	0.013	0.000	0.385	0.001	13,000,000	12,987,578	99.53%	12,939,095	-	12,939,095	not rated
CLM0027	88599AFX2	Direct Loans	MULTIFAMILY CONSTRUCTION	8.45%	11/19/2024	0.029	0.000	1.112	0.004	19,916,025	19,757,219	99.94%	19,884,625	30,083,975	49,968,600	not rated
CLM0028	95599ABJ2	Direct Loans	MULTIFAMILY CONSTRUCTION	3.60%	12/1/2024	0.710	0.001	0.709	0.001	12,330,903	12,356,195	95.05%	11,715,521	99,039	11,814,560	not rated
CLM0029	95599ABK9	Direct Loans	MULTIFAMILY CONSTRUCTION	3.60%	6/1/2024	0.710	0.001	0.709	0.001	8,655,686	8,581,342	96.84%	8,170,520	6,708,372	14,878,892	not rated
CLM0030	22699AEP8	Direct Loans	MULTIFAMILY CONSTRUCTION	3.75%	6/1/2024	0.242	0.000	0.239	0.000	9,446,534	9,442,557	97.07%	9,168,592	53,466	9,222,059	not rated
CLM0031	22699AEN3	Direct Loans	MULTIFAMILY CONSTRUCTION	3.75%	12/1/2023	0.242	0.000	0.239	0.000	1,371,674	1,338,484	98.94%	1,331,331	2,443,268	3,774,599	not rated
CLM0032	73699AEN6	Direct Loans	MULTIFAMILY CONSTRUCTION	4.04%	11/20/2025	1.619	0.001	1.626	0.001	3,902,032	3,909,456	95.62%	3,544,527	4,259,455	7,803,981	not rated
CLM0033	58899ABN8	Direct Loans	MULTIFAMILY CONSTRUCTION	7.16%	4/1/2025	0.026	0.000	1.445	0.002	7,972,803	7,795,871	98.99%	7,722,283	16,777,197	24,499,481	not rated
CLM0034	FWDCLM034	Direct Loans	MULTIFAMILY CONSTRUCTION	7.76%	4/1/2025	0.028	0.000	1.435	0.000	-	(100,776)	99.85%	(19,189)	12,500,959	12,481,770	not rated
CLM0035	58899ABM0	Direct Loans	MULTIFAMILY CONSTRUCTION	7.51%	9/10/2024	0.048	0.000	0.953	0.002	10,730,812	10,642,744	99.36%	10,618,991	6,741,188	17,360,179	not rated
CLM0036	44399ADR2	Direct Loans	MULTIFAMILY CONSTRUCTION	5.50%	6/14/2027	0.071	0.000	3.198	0.004	7,142,857	7,019,853	99.76%	7,021,457	42,857,143	49,878,600	not rated
TNT0140	91282CBL4	US Treasury	US Treasury	1.13%	2/15/2031	6.939	0.022	0.000	0.000	25,000,000	24,240,442	81.21%	20,302,758	-	20,302,758	Government/ Agency
TNT0143	912810SY5	US Treasury	US Treasury	2.25%	5/15/2041	13.896	0.069	0.000	0.000	42,000,000	43,253,481	73.63%	30,925,549	-	30,925,549	Government/ Agency
TNT0145	912810TA6	US Treasury	US Treasury	1.75%	8/15/2041	14.734	0.031	0.000	0.000	20,000,000	19,491,138	67.12%	13,423,172	-	13,423,172	Government/ Agency
TNT0147	912810TC2	US Treasury	US Treasury	2.00%	11/15/2041	14.488	0.011	0.000	0.000	7,000,000	6,668,975	69.94%	4,895,625	-	4,895,625	Government/ Agency
TNT0149	912810TF5	US Treasury	US Treasury	2.38%	2/15/2042	14.322	0.025	0.000	0.000	15,000,000	15,286,202	74.34%	11,151,539	-	11,151,539	Government/ Agency
TNT0150	91282CDY4	US Treasury	US Treasury	1.88%	2/15/2032	7.567	0.015	0.000	0.000	15,000,000	14,122,308	84.03%	12,604,737	-	12,604,737	Government/ Agency
TNT0151	91282CEP2	US Treasury	US Treasury	2.88%	5/15/2032	7.424	0.016	0.000	0.000	15,000,000	14,896,131	90.85%	13,626,921	-	13,626,921	Government/ Agency
TNT0152	912810TJ7	US Treasury	US Treasury	3.00%	8/15/2052	17.967	0.045	0.000	0.000	20,000,000	18,156,311	79.67%	15,934,376	-	15,934,376	Government/ Agency
TNT0153	912810TM0	US Treasury	US Treasury	4.00%	11/15/2042	13.200	0.030	0.000	0.000	15,000,000	14,763,527	94.83%	14,224,248	-	14,224,248	Government/ Agency
TNT0155	912810TQ1	US Treasury	US Treasury	3.88%	2/15/2043	13.539	0.209	0.000	0.000	105,						

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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
TNT0156	912810TN8	US Treasury	US Treasury	3.63%	2/15/2053	17.397	0.025	0.000	0.000	10,000,000	9,693,993	90.06%	9,006,250	-	9,006,250	Government/ Agency
ADV0002	NA	Equity	HIT Advisers, LLC	0.00%	na	0.000	0.000	0.000	0.000	999	999	100.00%	498,616	-	498,616	not rated
CASH	NA	Cash & Cash Equiv	Cash & Cash Equiv	0.00%	na	0.085	0.000	0.085	0.000	69,725,865	69,725,865	100.00%	69,725,865	-	69,725,865	Government/ Agency

ASSET ID	Ticker	CLASSIFICATION	DESCRIPTION	Contracts	Expiration	Avg Price	Notional Amount	Unrealized Gain (Loss)
Futures - Long								
	UXYZ3	Futures	US 10 YR ULTRA DEC23 LONG	875.00	12/19/2023	115.069143	100,685,500.00	910,206.39
Futures - Short								
		Total					100,685,500.00	910,206.39

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