

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**February 28, 2026**

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR <sup>1</sup>	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
AFN0019	31396P5W7	FNMA Single Family MBS	SINGLE FAMILY ARM	4.03%	3/25/2037	0.148	0.000	3.331	0.000	74,245	73,923	98.92%	73,447	-	73,447	Government/ Agency
AFN0024	31396VRS9	FNMA Single Family MBS	SINGLE FAMILY ARM	4.18%	4/25/2037	0.142	0.000	3.047	0.000	156,965	156,715	99.45%	156,104	-	156,104	Government/ Agency
AFN0027	3136A4TC3	FNMA Single Family MBS	SINGLE FAMILY ARM	4.33%	3/25/2042	0.289	0.000	4.431	0.001	1,103,534	1,104,489	99.33%	1,096,155	-	1,096,155	Government/ Agency
AFN0028	3136A6PG3	FNMA Single Family MBS	SINGLE FAMILY ARM	4.28%	6/25/2042	0.283	0.000	4.506	0.001	2,244,974	2,245,899	99.07%	2,224,100	-	2,224,100	Government/ Agency
AFN0029	3136A9HU5	FNMA Single Family MBS	SINGLE FAMILY ARM	4.24%	10/25/2042	0.342	0.000	4.925	0.001	985,818	988,210	98.87%	974,686	-	974,686	Government/ Agency
AFN0034	3136AGXD9	FNMA Single Family MBS	SINGLE FAMILY ARM	4.38%	10/25/2043	0.427	0.000	5.131	0.002	2,404,817	2,411,763	99.37%	2,389,559	-	2,389,559	Government/ Agency
AFN0038	31396V4B1	FNMA Single Family MBS	SINGLE FAMILY ARM	4.10%	6/25/2037	0.136	0.000	3.098	0.000	312,385	312,397	99.13%	309,653	-	309,653	Government/ Agency
AFR0011	31396HUT4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.07%	2/15/2036	0.012	0.000	2.273	0.000	96,973	96,973	99.63%	96,610	-	96,610	Government/ Agency
AFR0012	31396JYM1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.12%	4/15/2036	0.044	0.000	3.279	0.000	143,258	143,207	99.39%	142,379	-	142,379	Government/ Agency
AFR0015	3137A3CK3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.27%	11/15/2040	0.272	0.000	4.428	0.001	1,365,437	1,361,614	100.13%	1,367,214	-	1,367,214	Government/ Agency
AFR0017	3137AXXG3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.12%	1/15/2043	0.275	0.000	4.892	0.001	1,254,891	1,255,680	98.42%	1,235,028	-	1,235,028	Government/ Agency
AFR0018	3137GAPT8	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.27%	10/15/2040	0.274	0.000	4.441	0.000	553,024	553,793	99.47%	550,093	-	550,093	Government/ Agency
AFR0019	3137B3PV4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.17%	8/15/2043	0.274	0.000	4.732	0.001	1,419,491	1,419,072	99.45%	1,411,657	-	1,411,657	Government/ Agency
AFR0020	31398QUV7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.25%	10/15/2040	0.258	0.000	4.441	0.001	1,025,580	1,025,132	99.47%	1,020,174	-	1,020,174	Government/ Agency
AFR0022	3137BBHC7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.27%	6/15/2044	0.362	0.000	4.934	0.001	1,503,589	1,507,367	99.48%	1,495,773	-	1,495,773	Government/ Agency
AFR0023	3137BNX55	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.27%	12/15/2043	0.423	0.000	5.213	0.000	346,797	347,657	98.93%	343,080	-	343,080	Government/ Agency
AFR0025	31397KE23	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.44%	8/15/2037	0.113	0.000	3.417	0.000	1,023,318	1,028,802	100.30%	1,026,364	-	1,026,364	Government/ Agency
AFR0026	3137A3L31	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.32%	11/15/2040	0.270	0.000	4.467	0.001	909,780	913,900	99.08%	901,425	-	901,425	Government/ Agency
AFR0028	31397GWW1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.10%	5/15/2037	0.111	0.000	3.787	0.000	58,309	58,302	99.05%	57,757	-	57,757	Government/ Agency
FRS0412	3128PUPG1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	0.042	0.000	0.043	0.000	103	97	99.85%	103	-	103	Government/ Agency
FRS0414	3128MNNB5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	0.082	0.000	0.084	0.000	369	369	99.86%	368	-	368	Government/ Agency
FRS0417	3128PUWW8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	0.082	0.000	0.084	0.000	95	89	99.86%	95	-	95	Government/ Agency
FRS0444	31306XNY5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	0.199	0.000	0.202	0.000	6,510	6,510	99.79%	6,496	-	6,496	Government/ Agency
FRS0446	31306XCR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	8/1/2027	0.603	0.000	0.606	0.000	10,420	10,423	99.68%	10,387	-	10,387	Government/ Agency
FRS0447	31306XND1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	0.706	0.000	0.708	0.000	18,134	18,142	99.67%	18,074	-	18,074	Government/ Agency
FRS0448	31306XKM4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	0.275	0.000	0.280	0.000	5,491	5,485	99.76%	5,478	-	5,478	Government/ Agency
FRS0450	31306YB75	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2027	0.672	0.000	0.674	0.000	7,074	7,075	99.67%	7,051	-	7,051	Government/ Agency
FRS0451	3128MMRC9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2028	1.001	0.000	1.003	0.000	100,620	100,762	99.67%	100,288	-	100,288	Government/ Agency
FRS0462	3128MDVC4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2026	0.160	0.000	0.163	0.000	7,224	7,225	99.87%	7,215	-	7,215	Government/ Agency
FSF0896	3138AR5T7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2026	0.300	0.000	0.306	0.000	6,912	6,918	99.65%	6,888	-	6,888	Government/ Agency
FSF0913	3138AAGA3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	0.109	0.000	0.111	0.000	92	92	99.75%	91	-	91	Government/ Agency
FSF0938	3140EY4P3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.00%	4/1/2031	1.764	0.000	1.758	0.000	1,176,278	1,183,346	98.53%	1,158,953	-	1,158,953	Government/ Agency
FRS0097	31292GUZ7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2028	0.832	0.000	0.885	0.000	179	179	104.99%	188	-	188	Government/ Agency
FRS0098	31292GU20	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	4/1/2028	0.810	0.000	0.852	0.000	66	66	103.83%	68	-	68	Government/ Agency
FRS0123	31292G7H3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/1/2029	1.138	0.000	1.174	0.000	2,932	2,915	103.82%	3,044	-	3,044	Government/ Agency
FRS0124	31292G6K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	10/1/2029	1.190	0.000	1.259	0.000	632	632	104.99%	663	-	663	Government/ Agency
FRS0130	31292HAV6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	2/1/2030	1.028	0.000	1.092	0.000	213	213	104.99%	224	-	224	Government/ Agency
FRS0133	31292HAK0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/1/2030	1.245	0.000	1.281	0.000	938	933	104.23%	978	-	978	Government/ Agency
FRS0138	31292HA95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2030	1.397	0.000	1.476	0.000	4,377	4,311	104.99%	4,595	-	4,595	Government/ Agency
FRS0144	31292HAA2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	12/1/2029	1.347	0.000	1.375	0.000	159	159	104.62%	166	-	166	Government/ Agency
FRS0155	31293T4W4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/1/2029	0.648	0.000	0.659	0.000	1,392	1,388	101.91%	1,418	-	1,418	Government/ Agency
FRS0165	31292HFU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/1/2030	1.398	0.000	1.442	0.000	126	126	104.83%	132	-	132	Government/ Agency
FRS0182	31292HH56	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2031	1.398	0.000	1.435	0.000	224	224	104.83%	235	-	235	Government/ Agency
FRS0183	31292HJ4J	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/1/2031	1.707	0.000	1.719	0.000	117	117	105.96%	124	-	124	Government/ Agency
FRS0189	31298PZK9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	6/1/2031	1.147	0.000	1.206	0.000	3,153	3,153	103.83%	3,274	-	3,274	Government/ Agency
FRS0208	31292HVU5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	2.348	0.000	2.432	0.000	8	17	103.82%	8	-	8	Government/ Agency
FRS0212	31287VXK1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	8/1/2032	2.101	0.000	2.204	0.000	1,896	1,902	105.10%	1,993	-	1,993	Government/ Agency
FRS0213	31283HSW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2032	2.029	0.000	2.155	0.000	2,423	2,423	105.00%	2,544	-	2,544	Government/ Agency
FRS0221	31296SUF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	2.656	0.000	2.754	0.000	91,293	91,652	105.32%	96,154	-	96,154	Government/ Agency
FRS0223	31292H4K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	2.420	0.000	2.549	0.000	113,420	113,899	104.89%	118,968	-	118,968	Government/ Agency
FRS0239	31297B6N7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2034	2.641	0.000	2.736	0.000	1,083	1,087	105.28%	1,141	-	1,141	Government/ Agency
FRS0242	31297DTE8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	2.692	0.000	2.793	0.000	221,973	222,902	105.36%	233,872	-	233,872	Government/ Agency
FRS0243	31297DTB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	2.899	0.000	3.027	0.000	56,406	56,636	105.55%	59,537	-	59,537	Government/ Agency
FRS0247	31297CZM5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	0.938	0.000	0.994	0.000	25,437	25,559	102.61%	26,100	-	26,100	Government/ Agency
FRS0256	31297DJN9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	2.846	0.000	3.005	0.000	38,730	38,909	105.52%	40,867	-	40,867	Government/ Agency
FRS0257	31297DAH1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	2.758	0.000	2.935	0.000	13,970	14,025	105.38%	14,721	-	14,721	Government/ Agency
FRS0263	31297F5W9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2034	2.821	0.000	2.964	0.000	34,152	34,289	105.49%	36,027	-	36,027	Government/ Agency
FRS0264	31297GDF5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	2.920	0.000	3.060	0.000	24,243	24,358	105.64%	25,609	-	25,609	Government/ Agency
FRS0268	31297HLJ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	2.718	0.000	2.790	0.000	46,887	47,011	104.33%	48,917	-	48,917	Government/ Agency
FRS0269	31297HY86	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2035	2.802	0.000	2.910	0.000	118,892	119,468	105.42%	125,334	-	125,334	Government/ Agency
FRS0270	31297HR68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	2.716	0.000	2.786	0.000	142,800	143,137	104.33%	148,984	-	148,984	Government/ Agency
FRS0271	31297HR50	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	2.524	0.000	2.584	0.000	81,779	81,974	104.04%	85,085	-	85,085	Government/ Agency

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FRS0272	31297HAE9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2034	2.851	0.000	2.967	0.000	135,524	135,840	104.41%	141,507	-	141,507	Government/ Agency
FRS0273	31297LBQ2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	2.227	0.000	2.295	0.000	85,845	86,048	103.66%	88,986	-	88,986	Government/ Agency
FRS0282	31297MR42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	2.986	0.000	3.149	0.000	126,114	126,591	105.72%	133,331	-	133,331	Government/ Agency
FRS0283	31297MR34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	0.939	0.000	0.997	0.000	24,697	24,791	102.61%	25,341	-	25,341	Government/ Agency
FRS0285	31297NB39	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	2.676	0.000	2.780	0.000	182,473	183,231	105.32%	192,174	-	192,174	Government/ Agency
FRS0286	31297QRZ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	2.956	0.000	3.122	0.000	128,888	129,420	105.69%	136,226	-	136,226	Government/ Agency
FRS0288	3128K66R6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.077	0.000	3.195	0.000	42,963	42,951	103.13%	44,310	-	44,310	Government/ Agency
FRS0294	3128K7RU4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	2.967	0.000	3.097	0.000	27,024	27,117	105.65%	28,551	-	28,551	Government/ Agency
FRS0298	31297V5R5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2035	3.075	0.000	3.266	0.000	101,776	102,194	107.11%	109,013	-	109,013	Government/ Agency
FRS0313	3128K7HL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2035	3.190	0.000	3.316	0.000	20,986	20,767	103.21%	21,660	-	21,660	Government/ Agency
FRS0319	3128KGD70	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2036	3.447	0.000	3.577	0.000	199,177	198,182	104.92%	208,973	-	208,973	Government/ Agency
FRS0320	3128KHSS6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	3.453	0.000	3.607	0.000	39,200	38,999	104.97%	41,149	-	41,149	Government/ Agency
FRS0321	3128KCG43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2036	3.267	0.000	3.341	0.000	36,451	36,116	103.26%	37,640	-	37,640	Government/ Agency
FRS0323	3128LXS76	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	10/1/2036	3.191	0.000	3.313	0.000	139,217	137,887	103.23%	143,716	-	143,716	Government/ Agency
FRS0324	3128LXRR3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2036	3.100	0.000	3.214	0.000	25,324	25,092	103.17%	26,126	-	26,126	Government/ Agency
FRS0329	3128KL4H7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2037	3.393	0.000	3.581	0.000	13,834	13,800	104.88%	14,510	-	14,510	Government/ Agency
FRS0330	3128KLRU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	3.178	0.000	3.321	0.000	93,966	93,502	104.89%	98,559	-	98,559	Government/ Agency
FRS0331	3128M4FX6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	3.317	0.000	3.500	0.000	24,149	24,025	104.80%	25,308	-	25,308	Government/ Agency
FRS0336	3128KR6X7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.610	0.000	3.758	0.000	27,059	26,606	103.39%	27,977	-	27,977	Government/ Agency
FRS0339	3128KSER9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.403	0.000	3.489	0.000	124,297	122,214	103.35%	128,455	-	128,455	Government/ Agency
FRS0340	3128KR7M0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.389	0.000	3.475	0.000	60,981	59,939	103.35%	63,026	-	63,026	Government/ Agency
FRS0341	3128KTKF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2037	1.823	0.000	1.868	0.000	3,138	3,094	102.04%	3,202	-	3,202	Government/ Agency
FRS0343	3128L04M1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2037	3.404	0.000	3.601	0.000	84,546	84,930	107.62%	90,991	-	90,991	Government/ Agency
FRS0346	3128M5NV8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	3.502	0.000	3.693	0.000	60,387	60,209	105.00%	63,408	-	63,408	Government/ Agency
FRS0349	3128M5BA7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2037	3.187	0.000	3.402	0.000	157,805	158,316	106.09%	167,420	-	167,420	Government/ Agency
FRS0351	3128M5DW7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2037	3.370	0.000	3.598	0.000	4,021	4,027	106.38%	4,277	-	4,277	Government/ Agency
FRS0358	3128LDFN7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2038	3.721	0.000	3.909	0.000	79,325	78,503	105.17%	83,423	-	83,423	Government/ Agency
FRS0363	3128LCO25	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2038	3.700	0.000	3.859	0.000	10,084	10,025	103.43%	10,430	-	10,430	Government/ Agency
FRS0364	3128MJLD0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2039	3.882	0.000	4.032	0.000	160,044	160,437	103.51%	165,664	-	165,664	Government/ Agency
FRS0365	312932H41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2039	4.165	0.000	4.185	0.000	70,844	70,917	99.90%	70,772	-	70,772	Government/ Agency
FRS0368	3128KXPZ8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2037	3.378	0.000	3.622	0.000	2,546	2,597	107.61%	2,740	-	2,740	Government/ Agency
FRS0371	312938FB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	2.855	0.000	2.898	0.000	2,176	2,173	101.58%	2,211	-	2,211	Government/ Agency
FRS0372	312938CG6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	4.049	0.000	4.102	0.000	165,986	166,051	101.79%	168,950	-	168,950	Government/ Agency
FRS0385	312941SC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2040	4.335	0.000	4.513	0.000	302,246	304,374	103.70%	313,437	-	313,437	Government/ Agency
FRS0386	312941WB9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2040	4.012	0.000	4.052	0.000	137,992	138,926	99.94%	137,913	-	137,913	Government/ Agency
FRS0389	312942AD7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2040	4.664	0.000	4.686	0.000	63,462	63,887	99.71%	63,276	-	63,276	Government/ Agency
FRS0391	312942KX2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2040	4.092	0.000	4.197	0.000	498,205	502,007	101.80%	507,163	-	507,163	Government/ Agency
FRS0419	3128MJQX1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2041	4.853	0.001	4.785	0.001	1,064,595	1,068,971	97.17%	1,034,435	-	1,034,435	Government/ Agency
FRS0420	3129447K1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	4.506	0.000	4.525	0.000	9,494	9,624	99.80%	9,476	-	9,476	Government/ Agency
FRS0426	3128MJQ78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.887	0.001	4.818	0.001	1,308,121	1,317,721	97.12%	1,270,394	-	1,270,394	Government/ Agency
FRS0427	3132GKF43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2041	4.798	0.000	4.739	0.000	642,444	647,043	97.19%	624,400	-	624,400	Government/ Agency
FRS0429	3132HLM34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	5.116	0.001	4.961	0.001	1,724,596	1,738,119	94.23%	1,625,108	-	1,625,108	Government/ Agency
FRS0431	31292SAN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	5.200	0.002	5.040	0.002	2,666,933	2,684,004	94.11%	2,509,765	-	2,509,765	Government/ Agency
FRS0432	3132HNTY5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	5.164	0.000	5.003	0.000	208,224	210,535	94.17%	196,094	-	196,094	Government/ Agency
FRS0433	3132HQBE1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	5.185	0.001	5.022	0.001	1,537,226	1,564,691	94.14%	1,447,152	-	1,447,152	Government/ Agency
FRS0434	31292SAX8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	5.262	0.002	5.093	0.002	2,371,678	2,413,464	97.14%	2,229,970	-	2,229,970	Government/ Agency
FRS0435	3132HP4F8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	5.313	0.001	5.138	0.001	1,097,624	1,117,153	93.93%	1,030,956	-	1,030,956	Government/ Agency
FRS0437	3132HRH45	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	5.295	0.002	5.112	0.001	2,309,284	2,389,484	94.07%	2,136,750	-	2,136,750	Government/ Agency
FRS0438	3132HPN42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	5.283	0.001	5.191	0.001	1,521,088	1,556,271	96.57%	1,468,970	-	1,468,970	Government/ Agency
FRS0440	3132GRKD2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.871	0.001	4.803	0.001	2,104,926	2,144,002	97.14%	2,044,664	-	2,044,664	Government/ Agency
FRS0441	3132GRKB6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.896	0.001	4.830	0.001	1,785,071	1,826,217	97.18%	1,732,972	-	1,732,972	Government/ Agency
FRS0442	3132GTYK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2042	5.042	0.001	4.961	0.001	1,331,844	1,355,601	96.94%	1,291,103	-	1,291,103	Government/ Agency
FRS0453	312934SC7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.146	0.000	4.242	0.000	702,776	718,397	101.80%	715,455	-	715,455	Government/ Agency
FRS0455	3132GEZY9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2041	4.606	0.000	4.701	0.000	257,967	264,390	101.83%	262,681	-	262,681	Government/ Agency
FRS0456	3132GRTL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	4.542	0.000	4.630	0.000	163,786	167,988	101.83%	166,788	-	166,788	Government/ Agency
FRS0457	3128M7CL8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2039	3.724	0.000	3.811	0.000	181,790	185,722	101.79%	185,042	-	185,042	Government/ Agency
FRS0458	3128M6T73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2038	2.847	0.000	2.910	0.000	123,508	125,956	101.64%	125,528	-	125,528	Government/ Agency
FRS0463	312942U78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2040	4.486	0.000	4.583	0.000	525,355	540,503	101.83%	534,981	-	534,981	Government/ Agency
FRS0464	312936J11	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2039	4.187	0.000	4.274	0.000	842,736	865,420	101.81%	857,947	-	857,947	Government/ Agency
FRS0465	312933RC0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2039	4.149	0.000	4.229	0.000	624,203	640,591	101.80%	635,441	-	635,441	Government/ Agency
FRS0469	3132L5TQ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2040	3.749	0.000	3.816	0.000	173,420	178,131	101.82%	176,570	-	176,570	Government/ Agency
FRS0470	3132GFVU8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	4.567	0.000	4.659	0.000	148,193	152,631	101.83%	150,911	-	150,911	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**February 28, 2026**

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR <sup>1</sup>	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FRS0471	312944Q95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2040	4.198	0.000	4.271	0.000	139,088	143,092	101.81%	141,599	-	141,599	Government/ Agency
FRS0472	3132GDJ60	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2041	4.472	0.000	4.565	0.000	347,613	357,820	101.83%	353,971	-	353,971	Government/ Agency
FRS0473	3128MJUC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2044	5.118	0.001	5.213	0.001	1,105,666	1,144,186	101.73%	1,124,841	-	1,124,841	Government/ Agency
FRS0474	312938GE7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	4.190	0.000	4.275	0.000	304,253	312,468	101.80%	309,744	-	309,744	Government/ Agency
FRS0475	312945RT7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2041	4.029	0.000	4.107	0.000	126,323	129,930	101.82%	128,619	-	128,619	Government/ Agency
FRS0476	3132M3DF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	4.971	0.000	5.078	0.000	394,959	408,292	101.75%	401,888	-	401,888	Government/ Agency
FRS0479	3128MJTN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2043	5.393	0.001	5.194	0.001	1,112,556	1,098,874	93.78%	1,043,373	-	1,043,373	Government/ Agency
FRS0480	31292SCB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	5.565	0.000	5.443	0.000	665,519	671,766	96.31%	640,982	-	640,982	Government/ Agency
FRS0481	3132M9PA6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	5.383	0.000	5.264	0.000	511,096	515,895	96.55%	493,448	-	493,448	Government/ Agency
FRS0482	3132M9Y73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	5.655	0.000	5.526	0.000	468,693	473,086	96.19%	450,855	-	450,855	Government/ Agency
FRS0483	3132MAAK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	5.261	0.000	5.150	0.000	57,259	57,804	96.77%	55,410	-	55,410	Government/ Agency
FRS0484	3128MJVS6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	5.434	0.001	5.432	0.001	1,544,309	1,593,556	99.22%	1,532,271	-	1,532,271	Government/ Agency
FRS0485	3132QLTA1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	5.514	0.000	5.500	0.000	172,040	178,084	99.17%	170,616	-	170,616	Government/ Agency
FRS0486	3132QLSJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2044	5.447	0.000	5.447	0.000	391,152	404,953	99.18%	387,927	-	387,927	Government/ Agency
FRS0488	3128MJVV7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2045	5.463	0.000	5.462	0.000	339,156	351,280	99.20%	336,440	-	336,440	Government/ Agency
FRS0489	3132JNQ59	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2043	5.194	0.000	5.197	0.000	562,068	581,007	99.38%	558,590	-	558,590	Government/ Agency
FRS0490	3132M9ZL7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2044	5.101	0.000	5.118	0.000	327,243	338,795	99.44%	325,396	-	325,396	Government/ Agency
FRS0491	3132M75X2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2044	5.282	0.000	5.286	0.000	620,457	642,113	99.33%	616,284	-	616,284	Government/ Agency
FRS0492	3132QNE62	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	5.484	0.001	5.485	0.001	1,164,818	1,207,990	99.17%	1,155,208	-	1,155,208	Government/ Agency
FRS0493	3128MJVL1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2044	5.450	0.000	5.447	0.000	391,884	405,667	99.21%	388,791	-	388,791	Government/ Agency
FRS0494	3128MJVR8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2045	5.597	0.001	5.467	0.001	1,356,877	1,387,252	96.28%	1,306,389	-	1,306,389	Government/ Agency
FRS0495	3128MJVV9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2045	5.612	0.001	5.481	0.001	1,864,866	1,904,497	96.26%	1,795,125	-	1,795,125	Government/ Agency
FRS0496	3132M8F68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2044	5.191	0.000	5.203	0.000	311,494	322,283	99.39%	309,591	-	309,591	Government/ Agency
FRS0497	3132L6ST9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2044	5.375	0.001	5.377	0.001	1,252,829	1,296,810	99.26%	1,243,592	-	1,243,592	Government/ Agency
FRS0498	3128MJV31	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	5.454	0.000	5.450	0.000	344,849	357,164	99.21%	342,125	-	342,125	Government/ Agency
FRS0499	3132QRA26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	5.817	0.001	5.662	0.001	867,759	881,650	96.03%	833,349	-	833,349	Government/ Agency
FRS0500	3128MJWQ9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	5.729	0.001	5.588	0.001	1,053,582	1,065,603	96.12%	1,012,692	-	1,012,692	Government/ Agency
FRS0501	3128MJVP2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2044	5.301	0.000	5.401	0.000	124,925	130,502	101.28%	126,524	-	126,524	Government/ Agency
FRS0502	3128MJVB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	5.527	0.001	5.406	0.001	1,350,707	1,371,464	96.36%	1,301,524	-	1,301,524	Government/ Agency
FRS0503	3132MAVQ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2044	5.318	0.001	5.423	0.001	965,341	1,008,261	101.28%	977,697	-	977,697	Government/ Agency
FRS0504	3132GGHN8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	4.560	0.000	4.604	0.000	147,343	152,970	101.83%	150,045	-	150,045	Government/ Agency
FRS0505	3132QLEX7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2044	5.250	0.000	5.361	0.000	49,947	52,190	101.28%	50,587	-	50,587	Government/ Agency
FRS0506	3128MJXE5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2045	5.796	0.002	5.646	0.002	2,161,234	2,202,801	96.03%	2,075,477	-	2,075,477	Government/ Agency
FRS0507	3128MJYR5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2046	6.273	0.002	5.765	0.002	2,748,421	2,771,958	89.05%	2,447,395	-	2,447,395	Government/ Agency
FRS0508	3128MJYF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	4/1/2046	6.159	0.000	5.648	0.000	622,666	627,957	89.05%	554,467	-	554,467	Government/ Agency
FRS0509	3128MJSJ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	1/1/2043	5.379	0.001	5.131	0.001	919,651	926,714	91.02%	837,032	-	837,032	Government/ Agency
FRS0511	3132QRC40	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2045	5.644	0.000	5.405	0.000	622,378	633,238	93.39%	581,244	-	581,244	Government/ Agency
FRS0512	3128MJVC0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2045	5.745	0.000	5.479	0.000	451,952	459,785	93.15%	420,990	-	420,990	Government/ Agency
FRS0513	3128MJYT1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	6.116	0.001	5.769	0.001	784,991	799,080	92.72%	727,850	-	727,850	Government/ Agency
FRS0514	3128MJWU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2045	5.861	0.001	5.578	0.001	1,207,194	1,228,405	92.97%	1,122,388	-	1,122,388	Government/ Agency
FRS0515	3132WGQ26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	6.147	0.001	5.797	0.001	1,706,203	1,737,057	92.72%	1,582,005	-	1,582,005	Government/ Agency
FRS0516	3128MJXK1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2045	5.809	0.002	5.661	0.002	3,247,649	3,295,377	96.03%	3,118,711	-	3,118,711	Government/ Agency
FRS0517	3128MJYK8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2046	5.897	0.001	5.731	0.001	809,217	822,708	95.75%	774,837	-	774,837	Government/ Agency
FRS0519	3132WGF00	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	5.861	0.001	5.704	0.001	1,246,382	1,267,730	95.16%	1,186,028	-	1,186,028	Government/ Agency
FRS0520	3132WEKW1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	5.915	0.003	5.760	0.003	3,976,765	4,043,141	95.75%	3,807,810	-	3,807,810	Government/ Agency
FRS0521	3132WFFT1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	5.813	0.001	5.788	0.001	659,499	675,631	98.90%	652,224	-	652,224	Government/ Agency
FRS0522	3132QREU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2045	5.725	0.000	5.692	0.000	601,539	616,140	99.05%	595,815	-	595,815	Government/ Agency
FRS0523	3128MJX88	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2046	5.870	0.001	5.705	0.001	1,203,863	1,221,859	95.75%	1,152,716	-	1,152,716	Government/ Agency
FRS0524	3128MJYH7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	5.929	0.000	5.762	0.000	373,826	379,479	95.75%	357,943	-	357,943	Government/ Agency
FRS0525	3132WJEB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	6.047	0.000	5.857	0.000	377,709	383,317	95.16%	359,419	-	359,419	Government/ Agency
FRS0528	3132QQHU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2045	5.688	0.000	5.655	0.000	320,899	328,416	91.93%	317,953	-	317,953	Government/ Agency
FRS0529	3132QVPU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	5.825	0.000	5.787	0.000	127,398	130,447	98.98%	126,093	-	126,093	Government/ Agency
FRS0530	3132QWS75	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	5.641	0.000	5.629	0.000	443,321	454,047	98.96%	438,707	-	438,707	Government/ Agency
FRS0531	3132QVPP0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	5.601	0.001	5.593	0.001	1,303,093	1,334,386	99.12%	1,291,585	-	1,291,585	Government/ Agency
FRS0532	3128MJYJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	5.740	0.000	5.718	0.000	637,266	653,294	98.90%	630,236	-	630,236	Government/ Agency
FRS0533	3132WDGM0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	5.701	0.000	5.672	0.000	266,121	272,809	99.08%	263,684	-	263,684	Government/ Agency
FRS0534	3132WECW0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	5.693	0.000	5.677	0.000	611,767	627,173	98.90%	605,019	-	605,019	Government/ Agency
FRS0535	3132QXA49	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	5.777	0.001	5.748	0.001	715,941	733,854	98.96%	708,491	-	708,491	Government/ Agency
FRS0536	3128MJU81	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2044	5.369	0.002	5.363	0.002	2,413,416	2,481,595	99.28%	2,396,003	-	2,396,003	Government/ Agency
FRS0537	3128MJWW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2045	5.569	0.002	5.561	0.002	3,095,167	3,179,369	99.14%	3,068,517	-	3,068,517	Government/ Agency
FRS0538	3128MJXY1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2046	5.677	0.000	5.624	0.000	502,471	514,928	99.07%	497,785	-	497,785	Government/ Agency
FRS0539	3132WGUH8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2046	5.664	0.001	5.647	0.001	831,028	851,957	98.83%	821,341	-	821,341	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**February 28, 2026**

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR <sup>1</sup>	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FRS0540	3132WJP54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	5.437	0.000	5.447	0.000	480,202	492,317	98.83%	474,605	-	474,605	Government/ Agency
FRS0541	3132WJFB2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	5.905	0.001	5.864	0.001	1,567,897	1,607,334	98.83%	1,549,620	-	1,549,620	Government/ Agency
FRS0542	3132WJLF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	5.881	0.000	5.851	0.000	464,660	476,418	98.83%	459,243	-	459,243	Government/ Agency
FRS0543	3132QS4X3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2045	5.519	0.003	5.516	0.003	4,236,954	4,360,718	99.17%	4,201,671	-	4,201,671	Government/ Agency
FRS0545	3128MJX54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	5.707	0.000	5.686	0.000	3,162	3,260	98.96%	3,129	-	3,129	Government/ Agency
FRS0546	31335AWW4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	5.773	0.000	5.745	0.000	3,180	3,280	98.90%	3,145	-	3,145	Government/ Agency
FRS0547	3128MJZH2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2047	5.809	0.000	5.766	0.000	44,843	46,283	98.49%	44,166	-	44,166	Government/ Agency
FRS0548	3132QVJF9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	5.489	0.000	5.477	0.000	61,663	63,561	99.22%	61,179	-	61,179	Government/ Agency
FRS0549	3128MJZD1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2047	5.782	0.002	5.762	0.002	2,613,510	2,697,232	98.49%	2,574,061	-	2,574,061	Government/ Agency
FSF0170	31378FZ81	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2027	0.313	0.000	0.365	0.000	1,856	1,856	100.46%	1,865	-	1,865	Government/ Agency
FSF0183	31371GVF4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	7/1/2028	0.730	0.000	0.866	0.000	106	106	104.99%	111	-	111	Government/ Agency
FSF0185	31371GX47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2028	0.755	0.000	0.895	0.000	95	95	104.99%	100	-	100	Government/ Agency
FSF0187	31380LFX9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	0.918	0.000	1.053	0.000	3,860	3,857	103.83%	4,007	-	4,007	Government/ Agency
FSF0188	31379YRM7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	0.906	0.000	1.030	0.000	7,025	7,022	103.83%	7,294	-	7,294	Government/ Agency
FSF0199	31371HDX9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2028	0.948	0.000	0.996	0.000	5,977	5,964	101.04%	6,039	-	6,039	Government/ Agency
FSF0200	31371HFM5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2029	1.000	0.000	1.057	0.000	6,103	6,089	101.14%	6,172	-	6,172	Government/ Agency
FSF0206	31378QD99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2028	0.978	0.000	1.032	0.000	3,405	3,398	101.09%	3,442	-	3,442	Government/ Agency
FSF0242	31371JDS0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2030	1.250	0.000	1.374	0.000	1,510	1,496	104.61%	1,580	-	1,580	Government/ Agency
FSF0260	31371J3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	1.351	0.000	1.589	0.000	45	45	104.99%	47	-	47	Government/ Agency
FSF0264	31371J3W2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	5/1/2031	1.605	0.000	1.633	0.000	44	44	105.89%	46	-	46	Government/ Agency
FSF0267	31387JEM4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	1.372	0.000	1.631	0.000	28,796	28,809	104.99%	30,232	-	30,232	Government/ Agency
FSF0268	31387JTH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/1/2031	1.602	0.000	1.893	0.000	44,164	44,186	105.52%	46,604	-	46,604	Government/ Agency
FSF0294	31388KPY2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2031	1.565	0.000	1.845	0.000	15,381	15,386	105.46%	16,221	-	16,221	Government/ Agency
FSF0295	31385H3F7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/1/2032	1.561	0.000	1.841	0.000	3,840	3,839	105.46%	4,049	-	4,049	Government/ Agency
FSF0307	31388XSQ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	2/1/2032	1.428	0.000	1.646	0.000	2,788	2,784	103.83%	2,895	-	2,895	Government/ Agency
FSF0315	31389F6R8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2031	1.708	0.000	1.717	0.000	40,123	40,151	105.50%	42,331	-	42,331	Government/ Agency
FSF0320	31385H6T4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2032	1.543	0.000	1.811	0.000	95	95	105.39%	100	-	100	Government/ Agency
FSF0321	31371JSB1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2030	1.268	0.000	1.499	0.000	1,710	1,710	104.99%	1,796	-	1,796	Government/ Agency
FSF0324	31389NR23	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	1.630	0.000	1.924	0.000	35,949	35,995	105.68%	37,990	-	37,990	Government/ Agency
FSF0327	31390FSW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	1.807	0.000	2.092	0.000	35,082	35,088	106.32%	37,300	-	37,300	Government/ Agency
FSF0328	31390FE54	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2032	1.658	0.000	1.942	0.000	12,340	12,376	105.83%	13,059	-	13,059	Government/ Agency
FSF0375	31385WT33	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2032	1.735	0.000	2.004	0.000	545	546	104.70%	571	-	571	Government/ Agency
FSF0415	31401NXX2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	1.836	0.000	1.927	0.000	68,297	68,481	101.55%	69,356	-	69,356	Government/ Agency
FSF0433	31403NFZ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2033	2.452	0.000	2.667	0.000	93,779	93,790	104.23%	97,746	-	97,746	Government/ Agency
FSF0474	31403YNJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2034	2.270	0.000	2.442	0.000	31,259	31,317	103.82%	32,454	-	32,454	Government/ Agency
FSF0475	31404EQZ2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2034	2.584	0.000	2.876	0.000	9,392	9,410	104.28%	9,794	-	9,794	Government/ Agency
FSF0559	31405JZK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2034	2.623	0.000	2.934	0.000	16,686	16,675	104.33%	17,408	-	17,408	Government/ Agency
FSF0562	31404X3E2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2034	2.502	0.000	2.606	0.000	123,512	123,175	102.64%	126,774	-	126,774	Government/ Agency
FSF0565	31405PAT7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	2.665	0.000	2.919	0.000	56,621	56,716	104.30%	59,056	-	59,056	Government/ Agency
FSF0567	31405JA87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2034	2.762	0.000	3.000	0.000	56,659	56,753	104.38%	59,140	-	59,140	Government/ Agency
FSF0570	31405PBS8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	2.208	0.000	2.364	0.000	31,643	31,692	103.66%	32,802	-	32,802	Government/ Agency
FSF0574	31405KFN6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	2.742	0.000	3.062	0.000	41,477	41,527	104.47%	43,330	-	43,330	Government/ Agency
FSF0577	31405NDX0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	2.458	0.000	2.642	0.000	62,804	62,873	104.12%	65,393	-	65,393	Government/ Agency
FSF0578	31405NDA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	2.719	0.000	3.014	0.000	80,236	80,322	104.41%	83,777	-	83,777	Government/ Agency
FSF0581	31405QRG5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	2.568	0.000	2.995	0.000	164,551	165,270	105.49%	173,587	-	173,587	Government/ Agency
FSF0601	31406GMH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2035	2.858	0.000	3.154	0.000	75,340	75,455	104.57%	78,783	-	78,783	Government/ Agency
FSF0620	31405TP97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2034	1.264	0.000	1.401	0.000	11,381	11,429	102.61%	11,678	-	11,678	Government/ Agency
FSF0635	31406S6D0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	2.740	0.000	3.102	0.000	37,878	38,002	105.66%	40,021	-	40,021	Government/ Agency
FSF0637	31406PRW1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	3/1/2035	1.089	0.000	1.188	0.000	1,068	1,072	102.61%	1,096	-	1,096	Government/ Agency
FSF0644	31407D4B8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	2.968	0.000	3.238	0.000	47,934	47,933	103.08%	49,411	-	49,411	Government/ Agency
FSF0645	31407BXT7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	2.821	0.000	3.108	0.000	67,468	67,454	103.01%	69,496	-	69,496	Government/ Agency
FSF0646	31407C6H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2035	2.928	0.000	3.277	0.000	107,798	107,871	104.69%	112,857	-	112,857	Government/ Agency
FSF0653	31407JLQ3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2035	2.789	0.000	3.055	0.000	71,397	71,427	104.50%	74,607	-	74,607	Government/ Agency
FSF0662	31407JMM1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	2.694	0.000	3.090	0.000	30,464	30,538	105.69%	32,197	-	32,197	Government/ Agency
FSF0663	31407G5W4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	2.391	0.000	2.660	0.000	49,620	49,753	105.16%	52,178	-	52,178	Government/ Agency
FSF0666	31406UKE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2035	3.027	0.000	3.302	0.000	51,384	51,417	104.74%	53,819	-	53,819	Government/ Agency
FSF0667	31371MER4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	2.521	0.000	3.009	0.000	29,044	29,138	105.50%	30,643	-	30,643	Government/ Agency
FSF0678	31407XRZ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	2.777	0.000	3.202	0.000	124,251	124,264	105.82%	131,485	-	131,485	Government/ Agency
FSF0702	31409TSV6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	2.812	0.000	3.114	0.000	18,740	18,673	104.51%	19,586	-	19,586	Government/ Agency
FSF0703	31371MQC4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2036	2.722	0.000	3.126	0.000	16,279	16,218	104.56%	17,021	-	17,021	Government/ Agency
FSF0705	31408W4C3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2036	2.568	0.000	3.072	0.000	86,585	86,604	105.59%	91,429	-	91,429	Government/ Agency
FSF0706	31408BYR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	2/1/2036	2.816	0.000	3.284	0.000	124,499	124,531	106.00%	131,967	-	131,967	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
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FSF0729	31410R5U9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2036	2.703	0.000	3.045	0.000	99,606	98,861	104.50%	104,090	-	104,090	Government/ Agency
FSF0731	31410MDY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2036	3.067	0.000	3.451	0.000	120,231	119,348	104.69%	125,866	-	125,866	Government/ Agency
FSF0732	31408ERU8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2036	2.651	0.000	3.113	0.000	27,822	27,603	104.62%	29,107	-	29,107	Government/ Agency
FSF0734	31409X3M9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	5/1/2036	2.687	0.000	3.264	0.000	34,900	34,930	107.11%	37,383	-	37,383	Government/ Agency
FSF0743	31412BWQ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2037	2.566	0.000	3.052	0.000	14,686	14,695	105.65%	15,516	-	15,516	Government/ Agency
FSF0744	31411WGA9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.345	0.000	3.692	0.000	42,100	41,723	103.26%	43,472	-	43,472	Government/ Agency
FSF0745	31412XMY7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2037	2.860	0.000	3.503	0.000	70,779	70,828	106.30%	75,240	-	75,240	Government/ Agency
FSF0752	31371NEU5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.115	0.000	3.416	0.000	38,796	38,393	103.17%	40,025	-	40,025	Government/ Agency
FSF0754	31411WV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2037	1.967	0.000	2.177	0.000	87	87	103.60%	90	-	90	Government/ Agency
FSF0755	31411X2J3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2037	3.070	0.000	3.585	0.000	207	207	104.68%	217	-	217	Government/ Agency
FSF0757	31413HJT6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2037	3.091	0.000	3.513	0.000	6,247	6,263	104.68%	6,539	-	6,539	Government/ Agency
FSF0760	31414LZ68	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2038	2.994	0.000	3.375	0.000	96	96	104.85%	101	-	101	Government/ Agency
FSF0761	31411FHZ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	3.008	0.000	3.377	0.000	1,972	1,976	104.84%	2,067	-	2,067	Government/ Agency
FSF0762	31412SGP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	3.094	0.000	3.575	0.000	4,730	4,743	104.86%	4,960	-	4,960	Government/ Agency
FSF0763	31413DD61	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2037	2.907	0.000	3.356	0.000	3,894	3,903	104.83%	4,082	-	4,082	Government/ Agency
FSF0765	31413UR76	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	2.951	0.000	3.379	0.000	4,039	4,050	104.82%	4,234	-	4,234	Government/ Agency
FSF0766	31413YTT8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	3.091	0.000	3.539	0.000	69,429	69,638	104.75%	72,727	-	72,727	Government/ Agency
FSF0767	31414AW65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2038	3.209	0.000	3.717	0.000	43,222	43,232	105.01%	45,388	-	45,388	Government/ Agency
FSF0771	31414SYM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2038	3.355	0.000	3.728	0.000	13,835	13,741	103.26%	14,286	-	14,286	Government/ Agency
FSF0786	31414CU97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2038	3.565	0.000	3.748	0.000	11,051	11,072	101.64%	11,233	-	11,233	Government/ Agency
FSF0796	31414AHL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2037	2.756	0.000	3.285	0.000	11,901	12,066	105.93%	12,608	-	12,608	Government/ Agency
FSF0798	31368HMU4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2036	2.450	0.000	3.033	0.000	88,961	90,525	106.78%	94,993	-	94,993	Government/ Agency
FSF0801	31416TDZ9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2039	4.204	0.000	4.367	0.000	33,490	33,534	101.69%	34,057	-	34,057	Government/ Agency
FSF0802	31416TED7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	3.992	0.000	4.152	0.000	184,945	185,191	101.67%	188,032	-	188,032	Government/ Agency
FSF0803	31416TE21	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	3.888	0.000	4.059	0.000	488,108	489,259	101.69%	496,373	-	496,373	Government/ Agency
FSF0804	31412JU79	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	3.637	0.000	3.779	0.000	550,732	551,847	101.65%	559,795	-	559,795	Government/ Agency
FSF0808	31417YNE3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2040	3.992	0.000	4.381	0.000	222,694	225,343	103.51%	230,505	-	230,505	Government/ Agency
FSF0816	31416AAV9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	11/1/2038	3.425	0.000	3.768	0.000	21,154	21,385	103.26%	21,845	-	21,845	Government/ Agency
FSF0817	31418RBS9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2040	3.321	0.000	3.535	0.000	15,490	15,678	103.12%	15,974	-	15,974	Government/ Agency
FSF0830	31416J5H0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2039	3.849	0.000	4.123	0.000	87,948	88,672	101.67%	89,418	-	89,418	Government/ Agency
FSF0833	31418X2G2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2040	3.986	0.000	4.207	0.000	473,089	479,030	101.67%	481,008	-	481,008	Government/ Agency
FSF0834	31418U3V4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2040	3.937	0.000	4.343	0.000	550,738	564,332	103.49%	569,968	-	569,968	Government/ Agency
FSF0835	31418XDN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	4.092	0.000	4.329	0.000	80,807	81,827	103.69%	82,170	-	82,170	Government/ Agency
FSF0836	31419ADT1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2040	4.190	0.000	4.297	0.000	72	73	99.76%	72	-	72	Government/ Agency
FSF0838	31419GRA4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	4.417	0.000	4.528	0.000	83,270	84,012	99.70%	83,017	-	83,017	Government/ Agency
FSF0839	31419E3V9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	4.447	0.000	4.523	0.000	752,440	759,372	99.75%	750,564	-	750,564	Government/ Agency
FSF0840	31419E3Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	4.396	0.000	4.493	0.000	582,398	587,769	99.71%	580,708	-	580,708	Government/ Agency
FSF0841	31416WJL7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2040	4.084	0.000	4.311	0.000	93,480	94,392	101.68%	95,055	-	95,055	Government/ Agency
FSF0842	3138A4RP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	4.422	0.001	4.483	0.001	1,204,885	1,201,873	99.71%	1,201,380	-	1,201,380	Government/ Agency
FSF0843	31412RHW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2040	4.113	0.000	4.374	0.000	106,628	107,661	101.69%	108,433	-	108,433	Government/ Agency
FSF0844	31417MTA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2039	3.951	0.000	4.191	0.000	66,603	67,226	101.67%	67,718	-	67,718	Government/ Agency
FSF0845	31419B5R2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2040	4.177	0.000	4.472	0.000	72,049	72,769	101.70%	73,276	-	73,276	Government/ Agency
FSF0846	31416WNS3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	9/1/2040	4.017	0.000	4.446	0.000	734,173	747,840	103.54%	760,153	-	760,153	Government/ Agency
FSF0847	3138A9AL8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2041	3.802	0.000	4.169	0.000	404,783	411,988	103.39%	418,515	-	418,515	Government/ Agency
FSF0848	31417YXL6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2041	4.114	0.000	4.531	0.000	601,774	611,970	103.57%	623,237	-	623,237	Government/ Agency
FSF0849	31416YDW5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2041	4.206	0.000	4.697	0.000	378,007	385,347	103.69%	391,811	-	391,811	Government/ Agency
FSF0853	3138A8G83	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2041	4.400	0.000	4.505	0.000	34,600	34,690	99.70%	34,496	-	34,496	Government/ Agency
FSF0856	3138AX4P3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.980	0.000	4.944	0.000	405,573	409,278	96.91%	393,037	-	393,037	Government/ Agency
FSF0857	3138E6EK8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.962	0.000	4.927	0.000	431,893	435,839	96.93%	418,640	-	418,640	Government/ Agency
FSF0858	3138E3AA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.849	0.000	4.834	0.000	74,552	75,249	97.03%	72,335	-	72,335	Government/ Agency
FSF0859	3138E57H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2042	4.856	0.000	4.835	0.000	269,477	271,956	97.03%	261,485	-	261,485	Government/ Agency
FSF0860	31418AF45	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	5.005	0.000	4.970	0.000	396,899	401,320	96.88%	384,532	-	384,532	Government/ Agency
FSF0862	3138EAMS3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	4/1/2042	5.189	0.000	5.057	0.000	51,779	52,356	94.05%	48,701	-	48,701	Government/ Agency
FSF0863	31418AFH6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	5/1/2042	5.050	0.000	4.923	0.000	159,107	160,739	94.28%	150,005	-	150,005	Government/ Agency
FSF0864	3138A74S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	4.953	0.001	4.922	0.001	1,072,892	1,092,428	96.95%	1,040,176	-	1,040,176	Government/ Agency
FSF0865	3138LX5Q8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	5.082	0.000	4.952	0.000	353,493	358,852	94.25%	333,175	-	333,175	Government/ Agency
FSF0866	3138LQPC2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	5.156	0.000	5.024	0.000	237,811	241,390	94.11%	223,807	-	223,807	Government/ Agency
FSF0867	3138LUDV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	5.090	0.000	4.950	0.000	195,886	198,803	94.21%	184,535	-	184,535	Government/ Agency
FSF0868	3138M1K31	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	4.540	0.000	4.447	0.000	271,159	275,220	95.13%	257,956	-	257,956	Government/ Agency
FSF0869	3138LWEN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	5.147	0.000	5.018	0.000	186,610	189,442	94.08%	175,572	-	175,572	Government/ Agency
FSF0870	3138LWD73	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	5.045	0.000	4.922	0.000	162,015	164,458	94.25%	152,703	-	152,703	Government/ Agency
FSF0871	3138M53S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	5.160	0.000	5.027	0.000	266,117	270,136	94.12%	250,480	-	250,480	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**February 28, 2026**

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR <sup>1</sup>	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF0872	3138LW6E6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	5.280	0.000	5.146	0.000	300,213	304,664	93.86%	281,787	-	281,787	Government/ Agency
FSF0873	31418AHJ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	5.174	0.000	5.040	0.000	103,277	104,834	94.07%	97,156	-	97,156	Government/ Agency
FSF0877	3138MQWL3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	5.299	0.000	5.156	0.000	302,168	306,864	93.91%	283,773	-	283,773	Government/ Agency
FSF0878	31417DKR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	5.136	0.001	5.085	0.001	1,808,847	1,847,491	96.76%	1,750,290	-	1,750,290	Government/ Agency
FSF0880	3138MPP58	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	5.136	0.000	5.108	0.000	88,293	90,234	96.69%	85,369	-	85,369	Government/ Agency
FSF0881	31417CNL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2042	5.086	0.001	5.045	0.001	1,905,030	1,942,026	96.80%	1,844,047	-	1,844,047	Government/ Agency
FSF0884	3138LWDV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2042	5.092	0.000	5.066	0.000	20,294	20,807	96.73%	19,631	-	19,631	Government/ Agency
FSF0885	31417CCF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	5.087	0.000	5.053	0.000	20,848	21,367	96.77%	20,174	-	20,174	Government/ Agency
FSF0886	3138EKD51	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	5.062	0.000	5.023	0.000	33,739	34,594	96.82%	32,666	-	32,666	Government/ Agency
FSF0888	31417DK77	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	5.168	0.000	5.117	0.000	152,560	156,093	96.71%	147,547	-	147,547	Government/ Agency
FSF0920	3138EK641	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	4.341	0.001	4.602	0.001	1,950,445	2,008,701	101.71%	1,983,803	-	1,983,803	Government/ Agency
FSF0921	31417VN66	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	4.069	0.001	4.304	0.001	1,249,480	1,284,291	101.68%	1,270,529	-	1,270,529	Government/ Agency
FSF0923	3138X0C55	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2043	4.590	0.000	4.884	0.000	65,380	67,639	101.68%	66,481	-	66,481	Government/ Agency
FSF0924	31412PR60	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2039	4.045	0.000	4.259	0.000	128,317	131,802	101.68%	130,473	-	130,473	Government/ Agency
FSF0925	31417MZL0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2039	4.134	0.000	4.319	0.000	147,990	152,138	101.69%	150,488	-	150,488	Government/ Agency
FSF0926	31419AG43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	4.123	0.000	4.355	0.000	534,521	550,210	101.69%	543,558	-	543,558	Government/ Agency
FSF0927	3138XQ5A5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	5/1/2044	5.201	0.001	5.334	0.001	1,546,717	1,595,573	99.21%	1,534,560	-	1,534,560	Government/ Agency
FSF0928	3138YBPY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	5.311	0.000	5.429	0.000	169,181	175,224	99.16%	167,768	-	167,768	Government/ Agency
FSF0929	3138YEVQ7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	5.174	0.000	5.319	0.000	468,706	485,620	99.22%	465,040	-	465,040	Government/ Agency
FSF0930	3138YEV87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	5.126	0.000	5.247	0.000	375,201	388,722	99.27%	372,471	-	372,471	Government/ Agency
FSF0931	3138YENY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2045	5.624	0.002	5.577	0.002	2,551,197	2,617,271	96.11%	2,451,994	-	2,451,994	Government/ Agency
FSF0932	3138YQW77	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2045	5.645	0.001	5.584	0.001	1,032,566	1,055,043	96.11%	992,409	-	992,409	Government/ Agency
FSF0934	3138ELYV9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	4.558	0.000	4.857	0.000	353,287	367,706	101.68%	359,233	-	359,233	Government/ Agency
FSF0935	3138WBSS5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2044	4.853	0.000	5.199	0.000	294,005	306,220	101.62%	298,767	-	298,767	Government/ Agency
FSF0936	3140EW5C5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	5.697	0.003	5.630	0.003	3,619,533	3,711,490	96.29%	3,485,276	-	3,485,276	Government/ Agency
FSF0937	3140E9JX5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	5.773	0.002	5.679	0.001	2,028,358	2,080,168	96.44%	1,956,248	-	1,956,248	Government/ Agency
FSF0939	3140F76S3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	6.084	0.002	5.841	0.002	2,986,078	3,049,792	92.61%	2,765,505	-	2,765,505	Government/ Agency
FSF0940	3140F8D46	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	6.096	0.001	5.851	0.001	1,159,838	1,184,602	92.61%	1,074,164	-	1,074,164	Government/ Agency
FSF0941	3140E7FG0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	6.163	0.003	5.904	0.003	4,485,779	4,584,128	92.61%	4,154,429	-	4,154,429	Government/ Agency
FSF0942	3138WJBM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	5.771	0.001	5.893	0.001	1,438,778	1,482,987	98.72%	1,420,384	-	1,420,384	Government/ Agency
FSF0943	3140EW6Z3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	5.576	0.001	5.750	0.001	1,072,317	1,104,996	98.85%	1,059,949	-	1,059,949	Government/ Agency
FSF0944	3140E12T9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2045	5.536	0.002	5.694	0.002	3,136,425	3,205,864	98.95%	3,103,346	-	3,103,346	Government/ Agency
FSF0945	3138WG665	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	5.869	0.001	5.791	0.001	1,004,646	1,013,109	95.89%	963,314	-	963,314	Government/ Agency
FSF0946	3138WJQ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	5.752	0.003	5.866	0.003	4,221,573	4,347,438	98.72%	4,167,605	-	4,167,605	Government/ Agency
FSF0947	3140FNJL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	6.006	0.002	5.931	0.002	2,807,914	2,841,656	95.58%	2,683,732	-	2,683,732	Government/ Agency
FSF0948	3140FMLM6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2046	6.127	0.001	6.031	0.001	1,629,506	1,650,111	95.61%	1,557,949	-	1,557,949	Government/ Agency
FSF0949	3140FRAX3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	6.162	0.001	6.053	0.001	1,272,615	1,288,621	95.61%	1,216,730	-	1,216,730	Government/ Agency
FSF0950	3138ERU57	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	6.020	0.000	5.922	0.000	586,005	593,425	95.58%	560,089	-	560,089	Government/ Agency
FSF0951	3140FP4G1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	6.118	0.001	6.032	0.001	868,373	879,533	95.58%	829,968	-	829,968	Government/ Agency
FSF0952	3140E4WF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2045	5.710	0.000	5.672	0.000	531,416	535,957	95.97%	509,980	-	509,980	Government/ Agency
FSF0953	3138WE4D8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	5.783	0.000	5.702	0.000	341,293	344,088	96.02%	327,724	-	327,724	Government/ Agency
FSF0954	3140GS7L0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2047	6.090	0.001	6.013	0.001	1,141,468	1,164,483	95.51%	1,090,272	-	1,090,272	Government/ Agency
FSF0955	3138WKRE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	6.044	0.000	5.971	0.000	531,591	541,375	95.58%	508,081	-	508,081	Government/ Agency
FSF0956	3138WKRC1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	6.091	0.000	6.013	0.000	542,898	552,873	95.58%	518,888	-	518,888	Government/ Agency
FSF0957	3140FQWY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	5.905	0.001	5.872	0.001	1,422,746	1,449,228	95.58%	1,359,824	-	1,359,824	Government/ Agency
FSF0958	3140FTRN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2047	5.952	0.001	5.963	0.001	1,145,072	1,168,844	95.55%	1,094,073	-	1,094,073	Government/ Agency
FSF0959	3140FQY27	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	6.114	0.000	6.007	0.000	616,931	629,127	95.58%	589,647	-	589,647	Government/ Agency
FSF0960	3140FUKEP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2047	6.215	0.000	6.113	0.000	496,515	506,444	95.58%	474,556	-	474,556	Government/ Agency
FSF0961	3138WJBN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	5.818	0.002	5.924	0.002	2,517,899	2,603,129	98.72%	2,485,711	-	2,485,711	Government/ Agency
FSF0962	3140J6GL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2047	5.743	0.002	5.876	0.002	2,098,336	2,170,568	98.63%	2,069,544	-	2,069,544	Government/ Agency
FSF0963	31418CCJ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	5.991	0.001	5.922	0.001	960,273	976,993	95.61%	918,104	-	918,104	Government/ Agency
FSF0964	3140F4A22	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2046	5.917	0.000	5.878	0.000	660,817	672,335	95.61%	631,799	-	631,799	Government/ Agency
FSF0965	31418CBR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	5.976	0.001	5.911	0.001	720,038	732,582	95.61%	688,419	-	688,419	Government/ Agency
FSF0966	3140FHSV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2046	5.946	0.001	5.893	0.001	893,977	909,560	95.64%	854,999	-	854,999	Government/ Agency
FSF0968	3138WJZ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	6.064	0.001	5.982	0.001	1,302,289	1,324,886	95.58%	1,244,694	-	1,244,694	Government/ Agency
FSF0969	3138WKRR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2047	5.807	0.002	5.944	0.002	2,385,780	2,440,655	98.50%	2,350,062	-	2,350,062	Government/ Agency
FSF0970	31418CS47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2048	6.194	0.002	6.095	0.002	2,905,911	2,922,840	95.48%	2,774,670	-	2,774,670	Government/ Agency
FSF0971	3140FFMG3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2046	5.251	0.001	5.650	0.001	997,434	1,022,068	100.73%	1,004,667	-	1,004,667	Government/ Agency
FSF0972	3140GR3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2048	5.203	0.000	5.690	0.000	157,130	161,150	100.32%	157,631	-	157,631	Government/ Agency
FSF0973	3140Q7HV2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2047	5.361	0.001	5.799	0.001	1,527,935	1,566,342	100.44%	1,534,718	-	1,534,718	Government/ Agency
FSF0974	3140HFGR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	5.161	0.000	5.675	0.000	312,194	320,202	100.13%	312,605	-	312,605	Government/ Agency
FSF0975	3140HFG29	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	5.279	0.001	5.784	0.001	1,213,684	1,246,665	100.13%	1,215,279	-	1,215,279	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**February 28, 2026**

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR <sup>1</sup>	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF0976	3140H7LL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	5.197	0.002	5.734	0.002	2,646,273	2,713,928	100.13%	2,649,751	-	2,649,751	Government/ Agency
FSF0977	31418CXP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2048	5.288	0.000	5.783	0.000	28,537	29,268	100.19%	28,592	-	28,592	Government/ Agency
FSF0978	31418CS62	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2048	5.288	0.000	5.765	0.000	92,468	94,810	100.29%	92,734	-	92,734	Government/ Agency
FSF0979	31418CXN9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2048	5.876	0.001	6.015	0.001	1,751,246	1,751,152	98.25%	1,720,649	-	1,720,649	Government/ Agency
FSF0980	3140JLP99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2048	5.398	0.001	5.891	0.001	860,732	882,765	100.07%	861,326	-	861,326	Government/ Agency
FSF0981	31418CZJ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2048	5.245	0.001	5.750	0.001	1,360,939	1,395,537	100.13%	1,362,727	-	1,362,727	Government/ Agency
FSF0982	3140JSZQ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2049	6.298	0.000	6.230	0.000	486,258	495,190	95.14%	462,625	-	462,625	Government/ Agency
FSF0983	3140JXKA5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2049	6.810	0.000	6.462	0.000	37,371	37,776	92.18%	34,447	-	34,447	Government/ Agency
FSF0985	3133KHGV2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2050	6.528	0.003	6.435	0.003	3,513,709	3,684,083	94.89%	3,334,156	-	3,334,156	Government/ Agency
FSF0986	3133A4PK6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	5/1/2050	7.251	0.009	6.637	0.008	10,642,311	10,955,247	87.60%	9,322,245	-	9,322,245	Government/ Agency
FSF0987	3140XR52	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2050	6.940	0.007	6.562	0.007	8,741,076	9,084,438	92.25%	8,063,714	-	8,063,714	Government/ Agency
FSF0993	3140QEB50	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	7/1/2050	7.309	0.010	6.682	0.009	11,495,884	11,905,508	87.72%	10,084,311	-	10,084,311	Government/ Agency
FSF0995	3133KGK23	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2049	6.425	0.004	6.417	0.004	4,336,606	4,549,563	95.01%	4,120,422	-	4,120,422	Government/ Agency
FSF0996	3133A9ZV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	9/1/2050	7.247	0.005	6.625	0.004	5,768,979	6,008,090	87.60%	5,053,398	-	5,053,398	Government/ Agency
FSF0997	3133A8LC9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2050	7.186	0.007	6.574	0.006	8,066,287	8,373,985	87.60%	7,065,750	-	7,065,750	Government/ Agency
FSF0998	3140X9KN6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	11/1/2050	7.384	0.009	6.741	0.008	10,013,329	10,401,210	87.60%	8,771,281	-	8,771,281	Government/ Agency
FSF1002	3133AB2K5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	11/1/2050	7.297	0.009	6.667	0.008	10,463,262	10,873,271	87.50%	9,155,596	-	9,155,596	Government/ Agency
FSF1004	3140XAEY4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2051	6.728	0.008	6.348	0.007	9,498,701	9,937,518	91.21%	8,663,486	-	8,663,486	Government/ Agency
FSF1005	3140QGE94	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2050	7.141	0.003	6.706	0.003	3,729,090	3,895,127	91.30%	3,404,690	-	3,404,690	Government/ Agency
FSF1006	3140KEHY7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2050	7.101	0.004	6.673	0.003	4,251,944	4,418,247	91.30%	3,882,059	-	3,882,059	Government/ Agency
FSF1009	3140XAYT3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2050	6.548	0.003	6.433	0.003	3,777,817	3,966,136	94.86%	3,583,587	-	3,583,587	Government/ Agency
FSF1011	3140XCZ92	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	9/1/2051	7.661	0.022	6.969	0.020	24,622,900	25,431,941	87.16%	21,460,965	-	21,460,965	Government/ Agency
FSF1013	3140XDNF9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2051	7.180	0.011	6.777	0.011	12,766,815	13,298,593	91.77%	11,716,050	-	11,716,050	Government/ Agency
FSF1014	3140XDWE2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2051	7.173	0.007	6.776	0.006	7,588,134	7,872,458	91.58%	6,949,370	-	6,949,370	Government/ Agency
FSF1016	3140QL3A2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2051	6.658	0.003	6.548	0.003	3,833,274	4,028,886	94.89%	3,637,390	-	3,637,390	Government/ Agency
FSF1017	3140XD3U8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2051	7.316	0.016	6.847	0.015	17,544,218	18,160,418	90.86%	15,941,257	-	15,941,257	Government/ Agency
FSF1018	3140MBCU4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	1/1/2052	7.675	0.009	7.017	0.008	10,040,341	10,086,807	87.97%	8,832,594	-	8,832,594	Government/ Agency
FSF1019	3140XFJA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	1/1/2052	7.669	0.034	7.011	0.031	38,098,351	38,217,964	87.97%	33,515,524	-	33,515,524	Government/ Agency
FSF1020	3140XF4J7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	3/1/2052	7.271	0.017	6.888	0.016	18,837,263	18,921,370	91.71%	17,275,100	-	17,275,100	Government/ Agency
FSF1026	3140XHL54	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2052	5.518	0.020	6.148	0.022	27,696,801	27,383,985	97.53%	27,013,828	-	27,013,828	Government/ Agency
FSF1027	3140MWHJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2052	4.746	0.006	5.802	0.007	9,429,146	9,465,764	99.54%	9,385,553	-	9,385,553	Government/ Agency
FSF1028	3140MUW63	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2052	4.673	0.006	5.762	0.007	8,913,575	8,948,212	99.54%	8,872,366	-	8,872,366	Government/ Agency
FSF1030	3140MSU86	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2052	3.813	0.011	5.130	0.015	21,397,133	21,746,852	101.27%	21,669,245	-	21,669,245	Government/ Agency
FSF1031	3140XHVJ3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2052	4.748	0.010	5.761	0.013	16,460,005	16,535,248	99.73%	16,414,769	-	16,414,769	Government/ Agency
FSF1032	3140MRA55	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2052	5.534	0.008	6.137	0.009	11,419,305	11,274,548	97.34%	11,115,235	-	11,115,235	Government/ Agency
FSF1033	3140MZY33	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2052	3.772	0.009	5.071	0.012	16,908,782	17,245,404	101.27%	17,123,814	-	17,123,814	Government/ Agency
FSF1034	3132DNYG2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	10/1/2052	3.379	0.007	4.875	0.010	14,875,084	14,907,607	101.90%	15,157,222	-	15,157,222	Government/ Agency
FSF1035	3140XJBV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2052	4.783	0.012	5.704	0.014	19,182,152	18,684,676	100.10%	19,201,369	-	19,201,369	Government/ Agency
FSF1036	3132DN3T8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	10/1/2052	3.535	0.007	4.826	0.009	14,292,076	14,170,165	101.21%	14,464,899	-	14,464,899	Government/ Agency
FSF1038	3133BK899	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2052	4.613	0.008	5.538	0.010	13,460,448	13,237,916	99.57%	13,402,424	-	13,402,424	Government/ Agency
FSF1039	3132DQCE4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2053	3.379	0.007	4.787	0.010	15,261,940	15,191,333	101.12%	15,432,182	-	15,432,182	Government/ Agency
FSF1040	3132DQFS0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2053	3.292	0.009	4.792	0.013	19,306,823	19,220,159	101.08%	19,516,151	-	19,516,151	Government/ Agency
FSF1041	3132DQFW1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2053	2.366	0.006	4.010	0.010	17,308,980	17,367,748	102.24%	17,696,033	-	17,696,033	Government/ Agency
FSF1042	3140XMAX4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2053	1.664	0.003	3.204	0.006	12,820,843	12,885,131	102.94%	13,197,322	-	13,197,322	Government/ Agency
FSF1043	3132DQXC4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2053	2.284	0.004	3.917	0.007	13,759,499	13,643,788	103.05%	14,178,977	-	14,178,977	Government/ Agency
FSF1044	3140QSU3C	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2053	1.901	0.002	3.299	0.003	7,174,161	7,174,161	103.10%	7,396,485	-	7,396,485	Government/ Agency
FSF1045	3140QTH28	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2053	1.171	0.002	2.656	0.005	12,650,797	12,573,566	104.76%	13,253,478	-	13,253,478	Government/ Agency
FSF1046	3142GQW65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2054	2.053	0.003	3.279	0.005	11,751,904	11,884,688	103.10%	12,116,091	-	12,116,091	Government/ Agency
FSF1047	3142GQRA2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2053	1.590	0.002	3.226	0.003	7,673,946	7,773,459	103.51%	7,942,934	-	7,942,934	Government/ Agency
FSF1048	3140XNSN0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2054	2.095	0.005	3.774	0.009	16,725,172	16,705,727	103.05%	17,235,062	-	17,235,062	Government/ Agency
FSF1049	3140QTZ57	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2054	2.631	0.007	3.851	0.010	19,742,751	19,685,219	102.08%	20,153,379	-	20,153,379	Government/ Agency
FSF1050	3142GRLL2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2054	1.699	0.003	3.287	0.006	12,556,230	12,672,477	103.37%	12,979,675	-	12,979,675	Government/ Agency
FSF1051	3142GRP20	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2054	2.372	0.006	3.684	0.009	18,917,218	18,836,994	102.23%	19,338,756	-	19,338,756	Government/ Agency
FSF1052	3132DSYJ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2054	1.356	0.004	3.275	0.009	19,933,970	19,907,564	104.36%	20,804,004	-	20,804,004	Government/ Agency
FSF1053	3140ABBW4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2054	1.276	0.002	3.130	0.005	10,417,237	10,401,132	103.85%	10,818,193	-	10,818,193	Government/ Agency
FSF1054	3142GRBK5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	2/1/2054	1.879	0.005	3.265	0.009	19,916,348	20,018,829	103.37%	20,588,005	-	20,588,005	Government/ Agency
FSF1055	3140XPXX2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2054	1.987	0.006	4.089	0.013	22,574,908	22,434,239	103.67%	23,402,466	-	23,402,466	Government/ Agency
FSF1056	3142GS6E3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	12/1/2054	1.437	0.003	2.724	0.005	14,256,932	14,665,914	104.54%	14,903,828	-	14,903,828	Government/ Agency
FSF1057	3142GTBK1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2054	2.188	0.004	3.989	0.007	13,518,473	13,502,311	103.32%	13,967,567	-	13,967,567	Government/ Agency
FSF1058	3140QVP65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2054	2.168	0.004	3.292	0.006	12,829,083	12,937,682	102.76%	13,183,553	-	13,183,553	Government/ Agency
FSF1059	3140QVVV7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2054	2.153	0.008	4.035	0.							

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**February 28, 2026**

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR <sup>1</sup>	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF1061	3132DVG25	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2055	2.484	0.007	4.284	0.013	21,608,908	21,644,665	103.51%	22,367,290	-	22,367,290	Government/ Agency
FSF1062	3140QVXB5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2054	2.552	0.006	3.794	0.009	17,352,208	17,365,322	101.98%	17,695,492	-	17,695,492	Government/ Agency
FSF1063	3140W1M67	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2055	3.231	0.006	4.920	0.009	14,179,034	14,071,625	102.02%	14,465,694	-	14,465,694	Government/ Agency
FSF1064	3140XNG24	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2052	4.875	0.011	5.839	0.013	16,868,246	16,534,318	99.63%	16,806,075	-	16,806,075	Government/ Agency
GSF0074	36202CNT6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/20/2026	0.055	0.000	0.056	0.000	34	25	99.87%	33	-	33	Government/ Agency
GSF0087	36206JAS3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	9/15/2027	0.547	0.000	0.553	0.000	1,716	1,716	101.21%	1,737	-	1,737	Government/ Agency
GSF0088	36208HST4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/15/2027	0.580	0.000	0.587	0.000	10,915	10,910	101.31%	11,058	-	11,058	Government/ Agency
GSF0094	36207NEN0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	0.411	0.000	0.418	0.000	1,416	1,414	100.82%	1,427	-	1,427	Government/ Agency
GSF0096	36208UYA9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/15/2027	0.643	0.000	0.650	0.000	3,066	3,066	101.50%	3,112	-	3,112	Government/ Agency
GSF0098	36207FFF3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2026	0.159	0.000	0.162	0.000	195	196	100.14%	195	-	195	Government/ Agency
GSF0102	36207MRY4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	2/15/2028	0.579	0.000	0.585	0.000	868	868	101.31%	879	-	879	Government/ Agency
GSF0104	36225ART9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	0.270	0.000	0.275	0.000	395	396	100.53%	397	-	397	Government/ Agency
GSF0112	36209HMN2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	0.823	0.000	0.829	0.000	14,615	14,623	101.76%	14,873	-	14,873	Government/ Agency
GSF0126	36209AR77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	0.704	0.000	0.710	0.000	807	807	101.46%	819	-	819	Government/ Agency
GSF0150	36208VS22	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	30 YR SINGLE FAMILY MBS	0.793	0.000	0.800	0.000	5,460	5,459	101.69%	5,552	-	5,552	Government/ Agency
GSF0163	36207MT48	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	0.794	0.000	0.800	0.000	1,558	1,558	101.69%	1,585	-	1,585	Government/ Agency
GSF0170	36208VSH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	0.793	0.000	0.800	0.000	6,136	6,136	101.69%	6,240	-	6,240	Government/ Agency
GSF0178	36209NFE7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	0.513	0.000	0.519	0.000	2,475	2,474	100.74%	2,493	-	2,493	Government/ Agency
GSF0179	36208PT81	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	0.677	0.000	0.686	0.000	10,274	10,273	101.10%	10,387	-	10,387	Government/ Agency
GSF0192	36209HJ55	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/15/2028	0.973	0.000	1.004	0.000	16,335	16,335	103.97%	16,983	-	16,983	Government/ Agency
GSF0197	36202C4Q3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/20/2028	0.876	0.000	0.895	0.000	253	253	103.42%	262	-	262	Government/ Agency
GSF0203	36208CFF9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	0.828	0.000	0.842	0.000	10,895	10,903	101.47%	11,055	-	11,055	Government/ Agency
GSF0220	36209RLJ0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	1.356	0.000	1.367	0.000	4,983	4,983	103.08%	5,137	-	5,137	Government/ Agency
GSF0228	36208EXT5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	0.546	0.000	0.552	0.000	5,307	5,312	101.31%	5,377	-	5,377	Government/ Agency
GSF0233	36212AXC4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	0.847	0.000	0.852	0.000	11,346	11,378	101.84%	11,554	-	11,554	Government/ Agency
GSF0236	36207FD40	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	9/15/2026	0.196	0.000	0.200	0.000	294	293	100.19%	294	-	294	Government/ Agency
GSF0238	36225A7H7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/15/2028	0.857	0.000	0.871	0.000	3,022	3,023	101.47%	3,066	-	3,066	Government/ Agency
GSF0239	36208YLV7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/15/2028	0.883	0.000	0.891	0.000	9,640	9,637	101.61%	9,796	-	9,796	Government/ Agency
GSF0240	36208DB46	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/15/2027	0.306	0.000	0.312	0.000	1,503	1,502	100.32%	1,508	-	1,508	Government/ Agency
GSF0241	36207BBG4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2029	1.199	0.000	1.208	0.000	49,857	49,868	102.37%	51,040	-	51,040	Government/ Agency
GSF0242	36225BHF8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/15/2030	1.101	0.000	1.124	0.000	16,837	16,837	102.13%	17,195	-	17,195	Government/ Agency
GSF0246	36225BKT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/15/2030	1.455	0.000	1.474	0.000	2,222	2,234	104.18%	2,315	-	2,315	Government/ Agency
GSF0247	36225BKC1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2030	1.217	0.000	1.231	0.000	5,093	5,113	103.39%	5,266	-	5,266	Government/ Agency
GSF0261	36211FQZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	11/15/2030	1.552	0.000	1.560	0.000	1,503	1,522	103.51%	1,556	-	1,556	Government/ Agency
GSF0271	36200KKH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2033	2.138	0.000	2.182	0.000	28,199	28,214	103.90%	29,300	-	29,300	Government/ Agency
GSF0272	36212M7L7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/15/2032	1.673	0.000	1.706	0.000	16,258	16,320	103.84%	16,882	-	16,882	Government/ Agency
GSF0274	36202SWK0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/15/2033	2.308	0.000	2.338	0.000	261,330	261,549	104.19%	272,270	-	272,270	Government/ Agency
GSF0275	36200MN33	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	1.906	0.000	1.935	0.000	16,934	16,988	104.39%	17,678	-	17,678	Government/ Agency
GSF0276	36200MNC3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	2.146	0.000	2.185	0.000	11,763	11,800	104.96%	12,346	-	12,346	Government/ Agency
GSF0277	36200MHU0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/15/2033	2.184	0.000	2.233	0.000	6,038	6,063	105.06%	6,344	-	6,344	Government/ Agency
GSF0279	36201F6T9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/15/2032	2.097	0.000	2.138	0.000	37,560	37,693	104.86%	39,385	-	39,385	Government/ Agency
GSF0284	36295LKA8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/15/2037	3.232	0.000	3.285	0.000	24,788	24,718	105.44%	26,138	-	26,138	Government/ Agency
GSF0285	36294RB73	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/15/2037	2.953	0.000	3.107	0.000	211,171	210,558	105.45%	222,650	-	222,650	Government/ Agency
GSF0286	36295FKM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/15/2037	2.951	0.000	3.052	0.000	104,100	103,736	104.64%	108,932	-	108,932	Government/ Agency
GSF0287	36241KLQ9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2037	2.818	0.000	2.999	0.000	108,945	108,580	104.57%	113,929	-	113,929	Government/ Agency
GSF0289	36294SKJ5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/15/2037	3.028	0.000	3.210	0.000	25,317	25,230	104.57%	26,443	-	26,443	Government/ Agency
GSF0290	3620AECZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/15/2040	4.059	0.000	4.128	0.000	196,024	197,078	98.57%	193,213	-	193,213	Government/ Agency
GSF0291	3620C0YW2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	4.210	0.000	4.270	0.000	332,677	334,564	98.49%	327,667	-	327,667	Government/ Agency
GSF0292	3620C0YX0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	4.032	0.000	4.127	0.000	158,736	159,616	98.59%	156,492	-	156,492	Government/ Agency
GSF0293	3620A7ZP3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/15/2040	4.099	0.000	4.344	0.000	374,188	378,210	101.24%	378,821	-	378,821	Government/ Agency
FSB0017	31383R6Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2029	1.040	0.000	1.069	0.000	27,522	27,522	102.38%	28,166	-	28,166	Government/ Agency
FSB0033	31371JL36	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/1/2030	1.299	0.000	1.380	0.000	48	48	104.72%	51	-	51	Government/ Agency
FSB0042	31383WPF2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	8/1/2030	1.525	0.000	1.518	0.000	21,282	21,359	105.53%	22,458	-	22,458	Government/ Agency
FSB0072	31389MUN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2032	2.214	0.000	2.360	0.000	86,714	86,692	101.84%	88,314	-	88,314	Government/ Agency
GCL0170	3617U7V89	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.59%	8/15/2064	8.353	0.040	8.217	0.039	39,709,689	40,315,499	92.48%	36,527,881	2,602,711	39,130,592	Government/ Agency
GCL0186	3618FUEJ8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	5.90%	8/15/2065	7.121	0.004	7.037	0.004	3,545,184	3,664,836	109.46%	3,933,985	564,416	4,498,401	Government/ Agency
GCL0187	3618G9ZC2	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	5.92%	2/15/2066	7.401	0.017	7.305	0.016	15,222,855	14,652,555	109.72%	16,889,961	1,929,145	18,819,106	Government/ Agency
GCL0188	3618G9ZE8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	5.92%	3/15/2066	6.922	0.005	6.846	0.005	5,048,738	4,858,401	110.12%	5,587,655	278,262	5,865,917	Government/ Agency
GCL0189	3617FE53	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	6.15%	8/15/2065	7.086	0.018	7.003	0.018	16,836,000	17,200,640	112.15%	18,880,934	-	18,880,934	Government/ Agency
GCL0191	3618G9ZG3	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	6.10%	7/15/2065	6.991	0.002	6.912	0.002	1,540,990	1,634,329	110.96%	1,778,921	630,010	2,408,931	Government/ Agency
GCL0193	3618F82D3	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	5.88%	2/15/2066	7.407	0.019	7.311	0.018	17,197,285	18,018,079	108.78%	18,879,680	1,955,015	20,834,695	Government/ Agency
GCL0194	3618JUCS6	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	5.05%	12/15/2066	8.093	0.021	7.959	0.021	18,579,840	19,196,202	104.02%	19,434,735	2,676,160	22,110,895	Government/ Agency

**AFL-CIO Housing Investment Trust**  
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GCL0195	3617FR7H9	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	5.05%	4/15/2067	8.271	0.039	8.124	0.038	34,251,699	35,608,755	103.01%	36,074,426	26,348,301	62,422,727	Government/ Agency
GCL0196	3618F82S0	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	6.10%	4/15/2067	7.849	0.001	7.713	0.001	940,217	1,825,840	108.45%	2,754,517	20,524,183	23,278,700	Government/ Agency
GCL0197	3618LFYQ6	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	5.99%	12/15/2057	8.154	0.021	7.996	0.021	18,110,206	20,901,110	107.60%	28,157,652	114,126,094	142,283,746	Government/ Agency
GCL0198	3618KRFV1	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.50%	3/15/2068	8.658	0.036	8.477	0.035	31,696,879	24,222,689	97.86%	29,020,131	93,303,021	122,323,152	Government/ Agency
GCL0199	3618JS5X8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	5.45%	3/15/2068	2.355	0.001	2.355	0.001	2,973,930	2,832,444	102.70%	3,433,559	17,459,629	17,459,629	Government/ Agency
GCL0200	FWDGCL200	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	5.33%	9/15/2067	8.213	0.000	8.063	0.000	-	129,504	105.14%	262,582	5,110,000	5,372,582	Government/ Agency
GMF0219	21774A5T1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.25%	4/20/2037	0.136	0.000	0.138	0.000	13,670,000	13,666,885	100.13%	13,667,648	-	13,687,648	Government/ Agency
GMF0223	36184QBx1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.45%	6/15/2055	0.123	0.000	0.125	0.000	2,344,575	2,271,959	100.06%	2,346,057	-	2,346,057	Government/ Agency
GMF0237	36193CAA2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.10%	5/15/2051	0.282	0.000	0.287	0.000	3,524,940	3,753,082	100.01%	3,525,124	-	3,525,124	Government/ Agency
GMF0238	3617A45T1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.67%	11/15/2035	0.200	0.000	0.204	0.000	10,408,648	10,565,749	99.87%	10,394,929	-	10,394,929	Government/ Agency
GMF0244	36180CVN6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.92%	8/15/2039	0.123	0.001	0.125	0.001	34,090,224	35,213,298	99.91%	34,059,372	-	34,059,372	Government/ Agency
GMF0251	36193DFR8	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.62%	12/15/2057	1.754	0.006	1.755	0.006	26,759,155	27,152,387	99.69%	26,676,924	-	26,676,924	Government/ Agency
GMF0252	36186PSX3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.60%	6/15/2057	1.301	0.002	1.301	0.002	12,765,858	13,140,333	99.77%	12,736,280	-	12,736,280	Government/ Agency
GMF0261	36189YXT4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.53%	4/15/2042	1.279	0.002	1.280	0.002	13,740,344	14,020,981	99.49%	13,670,240	-	13,670,240	Government/ Agency
GMF0273	36197CYB0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.38%	1/15/2060	3.529	0.026	3.525	0.025	55,953,081	55,957,554	98.60%	55,167,892	-	55,167,892	Government/ Agency
GMF0274	36196BLS0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.65%	10/15/2058	2.481	0.003	2.481	0.003	9,661,411	9,784,270	99.63%	9,625,944	-	9,625,944	Government/ Agency
GMF0276	3617MRWR1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.03%	1/15/2056	3.771	0.013	3.766	0.013	28,046,739	29,570,196	96.79%	27,147,533	-	27,147,533	Government/ Agency
GMF0279	3617G0RF9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.74%	8/15/2059	3.174	0.006	3.172	0.006	14,975,786	14,733,815	99.87%	14,714,130	-	14,714,130	Government/ Agency
GMF0280	3617G0QU7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.34%	9/15/2059	3.254	0.007	3.251	0.007	15,885,126	16,143,265	98.12%	15,586,820	-	15,586,820	Government/ Agency
GMF0282	3617ATJK0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.39%	2/15/2059	2.764	0.005	2.764	0.005	13,378,565	13,599,136	98.78%	13,227,039	-	13,227,039	Government/ Agency
GMF0284	3617MRW26	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.32%	9/15/2060	4.106	0.013	4.099	0.013	25,444,778	26,619,199	93.18%	23,708,681	-	23,708,681	Government/ Agency
GMF0289	3617QRG87	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.74%	4/15/2057	4.315	0.012	4.306	0.012	22,376,039	24,009,316	95.32%	21,329,042	-	21,329,042	Government/ Agency
GMF0291	3617QC5M6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.78%	8/15/2058	4.327	0.005	4.317	0.005	9,928,438	10,667,238	95.48%	9,479,733	-	9,479,733	Government/ Agency
GMF0292	3617HYVX3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.30%	9/15/2060	4.059	0.003	4.051	0.003	6,369,064	6,505,470	97.73%	6,224,422	-	6,224,422	Government/ Agency
GMF0293	3617GCDB7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.27%	4/15/2046	4.240	0.012	4.229	0.012	21,933,986	22,835,254	94.75%	20,783,285	-	20,783,285	Government/ Agency
GMF0294	3617URRH0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.17%	8/15/2059	4.565	0.019	4.552	0.019	32,541,053	35,524,053	95.99%	31,236,840	-	31,236,840	Government/ Agency
GMF0295	3617JM2P7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.75%	11/15/2060	4.166	0.006	4.158	0.006	10,705,626	10,997,324	99.04%	10,602,680	-	10,602,680	Government/ Agency
GMF0296	3617AU3D0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.53%	1/15/2061	4.255	0.004	4.246	0.004	6,784,487	6,967,356	102.43%	6,949,675	-	6,949,675	Government/ Agency
GMF0297	3617AU3F5	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.53%	1/15/2061	4.255	0.004	4.246	0.004	7,429,766	7,629,981	102.43%	7,610,666	-	7,610,666	Government/ Agency
GMF0298	3617W6V97	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.08%	11/15/2056	5.031	0.029	5.011	0.029	48,591,128	50,174,703	90.94%	44,189,258	-	44,189,258	Government/ Agency
GMF0299	3617W9QW6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.94%	11/15/2059	4.895	0.027	4.878	0.027	44,419,107	48,726,780	94.10%	41,798,335	-	41,798,335	Government/ Agency
GMF0300	3617XJ3D1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.36%	5/15/2061	5.423	0.034	5.395	0.034	49,059,855	53,821,353	96.81%	47,495,729	-	47,495,729	Government/ Agency
GMF0302	36197JZS7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.37%	2/15/2034	2.337	0.006	2.337	0.006	18,606,546	19,509,419	100.33%	18,667,798	-	18,667,798	Government/ Agency
GMF0303	3617JM2M4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.60%	4/15/2061	4.492	0.019	4.481	0.019	32,274,665	33,187,843	98.05%	31,644,180	-	31,644,180	Government/ Agency
GMF0304	3617H4LUZ2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.78%	8/15/2060	3.981	0.020	3.974	0.020	37,466,107	37,703,805	98.91%	37,056,040	-	37,056,040	Government/ Agency
GMF0306	3617H3KC6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.35%	12/15/2060	4.199	0.001	4.190	0.001	2,183,261	2,218,697	101.54%	2,216,813	-	2,216,813	Government/ Agency
GMF0307	3617JM2W2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.41%	9/15/2061	4.819	0.024	4.803	0.024	39,622,684	40,968,474	96.48%	38,229,352	-	38,229,352	Government/ Agency
GMF0308	3618AGQ36	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.00%	11/15/2057	5.545	0.017	5.514	0.017	23,438,992	24,280,388	99.36%	23,288,748	-	23,288,748	Government/ Agency
GMF0309	3617JM2U6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.43%	11/15/2061	4.944	0.032	4.925	0.032	50,315,444	51,696,577	96.49%	48,549,875	-	48,549,875	Government/ Agency
GMF0310	3617NM4P6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.67%	3/15/2062	5.252	0.022	5.228	0.021	33,497,290	34,185,775	92.86%	31,105,349	-	31,105,349	Government/ Agency
GMF0311	3617VB555	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.65%	10/15/2062	5.688	0.004	5.656	0.004	6,042,690	6,173,579	92.09%	5,564,858	-	5,564,858	Government/ Agency
GMF0312	3617VB5M2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.58%	5/15/2063	6.174	0.020	6.130	0.020	27,401,770	28,182,450	89.59%	24,549,794	-	24,549,794	Government/ Agency
GMF0313	3617QLXN8	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.45%	4/15/2062	5.763	0.010	5.729	0.009	13,920,292	14,118,308	91.03%	12,671,001	-	12,671,001	Government/ Agency
GMF0315	3617V3VM6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.98%	6/15/2063	6.130	0.011	6.086	0.011	14,216,235	14,670,791	91.97%	13,074,259	-	13,074,259	Government/ Agency
GMF0317	3617W6V7R	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.75%	4/15/2063	5.976	0.004	5.937	0.004	4,878,929	5,057,735	90.73%	4,426,593	-	4,426,593	Government/ Agency
GMF0335	3617V84Z6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.05%	12/15/2063	1.078	0.014	1.079	0.014	101,912,165	102,877,468	98.89%	100,784,711	-	100,784,711	Government/ Agency
GMF0342	3617F2DM6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.25%	5/15/2065	7.536	0.041	7.447	0.041	48,883,226	50,303,310	86.08%	42,077,312	-	42,077,312	Government/ Agency
GMF0346	FWDGMF346	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.92%	3/15/2061	7.513	0.000	7.413	0.000	-	814,340	105.44%	1,749,727	32,164,100	33,913,827	Government/ Agency
CON0129	FWDCON129	FHA MF CON/ PERM PC	MF CONSTRUCTION RISK-SHARE PC	6.02%	3/1/2068	9.272	0.000	9.004	0.000	-	38,706	106.09%	1,889,171	31,000,000	32,889,171	Government/ Agency
PMB0159	81299B9R8	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.40%	6/1/2038	3.723	0.001	3.716	0.001	1,715,081	1,717,302	96.02%	1,646,754	-	1,646,754	Government/ Agency
PMB0166	81299H927	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.87%	6/1/2044	0.086	0.000	0.087	0.000	1,457,157	1,456,516	100.17%	1,459,572	-	1,459,572	Government/ Agency
PMB0176	999768880	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.60%	1/1/2050	0.086	0.000	0.088	0.000	3,001,738	3,014,985	100.16%	3,006,592	-	3,006,592	Government/ Agency
PMB0178	45202T9V1	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.80%	1/1/2053	1.755	0.000	1.755	0.000	1,839,335	1,845,935	102.18%	1,879,438	-	1,879,438	Government/ Agency
PMB0181	57586NHK0	FHA MF PC	MF PERMANENT RISK-SHARE PC	4.00%	6/1/2053	1.189	0.009	1.189	0.009	57,105,000	57,082,827	99.18%	56,637,596	-	56,637,596	Government/ Agency
PMB0183	64199AKB9	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.65%	12/1/2037	5.376	0.004	5.323	0.004	6,241,945	6,298,321	95.04%	5,932,282	-	5,932,282	Government/ Agency
PMB0184	57599CYU8	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.17%	2/1/2050	0.086	0.000	0.088	0.000	6,961,713	7,333,688	99.78%	6,946,202	-	6,946,202	Government/ Agency
PMB0186	57499ANM3	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.72%	2/1/2062	4.990	0.003	4.970	0.003	4,274,862	4,283,360	95.07%	4,064,004	-	4,064,004	Government/ Agency
PMB0187	57599CZX1	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.90%	9/1/2062	5.416	0.002	5.388	0.002	2,991,222	2,995,063	95.39%	2,853,327	-	2,853,327	Government/ Agency
PMB0188	57599DDS4	FHA MF PC	MF PERMANENT RISK-SHARE PC	2.50%	4/1/2063	5.945	0.004	5.907	0.004	5,473,851	5,480,840	86.79%	4,750,777	-	4,750,777	Government/ Agency
PMB0189	53999AFS3	FHA MF PC	MF PERMANENT RISK-SHARE PC	4.10%	12/1/2060	4.104	0.011	4.096	0.011	20,726,381	20,743,724	96.44%	19,987,859	-	19,987,859	Government/ Agency
FNP0111	31377TT48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.96%	1/1/											

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**February 28, 2026**

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR <sup>1</sup>	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FNFP0254	31381RK86	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.75%	6/1/2041	0.244	0.000	0.249	0.000	1,851,161	1,883,630	100.22%	1,855,316	-	1,855,316	Government/ Agency
FNFP0260	31381SN99	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.69%	6/1/2035	0.537	0.000	0.545	0.000	421,936	426,432	101.89%	429,890	-	429,890	Government/ Agency
FNFP0263	31381U2P1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.30%	8/1/2029	1.719	0.000	1.720	0.000	2,110,636	2,107,395	102.53%	2,164,079	-	2,164,079	Government/ Agency
FNFP0280	3138L7T48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.36%	10/1/2029	3.159	0.004	3.157	0.004	9,534,635	9,535,281	98.89%	9,428,643	-	9,428,643	Government/ Agency
FNFP0283	3138L9FR8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.04%	4/1/2030	3.659	0.011	3.654	0.011	23,379,489	23,379,489	97.42%	22,762,395	-	22,762,395	Government/ Agency
FNFP0284	3138L9JU7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.42%	4/1/2035	6.599	0.004	6.531	0.004	4,639,960	4,668,636	94.25%	4,373,171	-	4,373,171	Government/ Agency
FNFP0285	3138L9J29	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.05%	4/1/2030	3.590	0.011	3.586	0.011	23,569,283	23,573,807	97.37%	22,949,613	-	22,949,613	Government/ Agency
FNFP0286	3138L9LM2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.12%	4/1/2030	3.591	0.005	3.587	0.005	11,651,572	11,652,221	96.98%	11,299,904	-	11,299,904	Government/ Agency
FNFP0287	3138L9XT4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.21%	5/1/2030	3.604	0.003	3.599	0.003	5,853,776	5,869,289	97.28%	5,694,669	-	5,694,669	Government/ Agency
FNFP0288	3138L92T8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.18%	5/1/2035	4.401	0.004	4.376	0.004	7,272,362	7,314,530	96.05%	6,984,852	-	6,984,852	Government/ Agency
FNFP0289	3138L9XB3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.02%	6/1/2027	1.246	0.001	1.247	0.001	3,293,164	3,293,408	99.00%	3,260,291	-	3,260,291	Government/ Agency
FNFP0290	3138LAPD5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.63%	7/1/2035	6.967	0.018	6.888	0.017	20,023,211	20,035,413	95.12%	19,045,676	-	19,045,676	Government/ Agency
FNFP0294	3138LCBV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.31%	10/1/2027	1.550	0.003	1.550	0.003	13,962,463	13,967,723	99.31%	13,865,601	-	13,865,601	Government/ Agency
FNFP0309	3138LD6N8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.91%	6/1/2031	4.847	0.015	4.833	0.015	25,000,000	25,039,986	95.54%	23,884,443	-	23,884,443	Government/ Agency
FNFP0320	3138L9GK5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	12/1/2026	0.786	0.001	0.791	0.001	13,856,653	13,856,952	98.84%	13,696,165	-	13,696,165	Government/ Agency
FNFP0330	3138LJCH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.94%	6/1/2027	1.255	0.004	1.255	0.004	26,062,336	26,063,389	98.90%	25,775,741	-	25,775,741	Government/ Agency
FNFP0337	3138LKHG5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.00%	5/1/2027	1.176	0.001	1.177	0.001	5,927,925	5,928,389	98.88%	5,861,531	-	5,861,531	Government/ Agency
FNFP0366	3140HT3B3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.37%	5/1/2029	0.034	0.000	2.877	0.006	16,863,254	16,864,542	100.06%	16,872,558	-	16,872,558	Government/ Agency
FNFP0367	3140HUEF9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.37%	6/1/2029	0.935	0.005	2.936	0.016	40,020,444	40,020,444	100.06%	40,045,529	-	40,045,529	Government/ Agency
FNFP0368	3140JAWR5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.30%	5/1/2029	2.920	0.001	2.919	0.001	3,395,451	3,422,609	98.85%	3,356,489	-	3,356,489	Government/ Agency
FNFP0370	3140HVJB1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.55%	9/1/2026	0.549	0.001	0.557	0.001	13,288,359	13,288,405	99.12%	13,171,765	-	13,171,765	Government/ Agency
FNFP0371	3140HU4N3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.67%	8/1/2029	3.152	0.015	3.151	0.015	36,615,000	36,681,088	96.75%	35,424,573	-	35,424,573	Government/ Agency
FNFP0372	3138LM4U4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.68%	7/1/2028	2.212	0.003	2.212	0.003	11,364,066	11,427,665	99.50%	11,307,350	-	11,307,350	Government/ Agency
FNFP0373	3140HVDA9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85%	8/1/2031	4.770	0.005	4.754	0.005	8,523,951	8,539,720	94.81%	8,081,515	-	8,081,515	Government/ Agency
FNFP0376	3140HVQ31	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.96%	9/1/2034	7.145	0.017	7.074	0.017	20,000,000	20,358,943	90.63%	18,125,200	-	18,125,200	Government/ Agency
FNFP0378	3140HWBD3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.61%	11/1/2026	0.710	0.001	0.717	0.001	9,399,062	9,400,239	99.00%	9,305,188	-	9,305,188	Government/ Agency
FNFP0383	3140HWJZ6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	11/1/2031	5.252	0.008	5.231	0.008	11,975,000	11,991,869	92.24%	11,046,175	-	11,046,175	Government/ Agency
FNFP0384	3140HWZS4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.53%	1/1/2030	3.654	0.009	3.650	0.009	20,550,000	20,585,663	94.93%	19,507,258	-	19,507,258	Government/ Agency
FNFP0385	3140HXPN4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.55%	3/1/2030	3.642	0.005	3.638	0.005	11,097,817	11,114,808	94.92%	10,533,614	-	10,533,614	Government/ Agency
FNFP0391	3140JFZ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.46%	7/1/2030	3.904	0.003	3.898	0.003	6,845,261	6,873,507	91.29%	6,249,159	-	6,249,159	Government/ Agency
FNFP0392	3140JOGW4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.41%	7/1/2030	3.927	0.001	3.921	0.001	3,006,098	3,015,532	91.06%	2,737,381	-	2,737,381	Government/ Agency
FNFP0396	3140JOKT4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.65%	7/1/2030	3.916	0.001	3.910	0.001	1,154,803	1,163,254	91.96%	1,061,947	-	1,061,947	Government/ Agency
FNFP0397	3140JOK66	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.47%	7/1/2030	4.188	0.002	4.181	0.002	3,025,000	3,037,790	90.70%	2,743,732	-	2,743,732	Government/ Agency
FNFP0399	3140JOMQ0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.22%	7/1/2030	3.990	0.012	3.984	0.012	25,299,427	25,325,065	90.22%	22,826,352	-	22,826,352	Government/ Agency
FNFP0402	3140JOPHT	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.09%	7/1/2050	14.141	0.010	13.480	0.010	8,392,000	8,516,076	65.40%	5,488,360	-	5,488,360	Government/ Agency
FNFP0403	3140JOPT1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.38%	7/1/2030	4.099	0.005	4.092	0.005	10,500,000	10,542,968	90.51%	9,503,328	-	9,503,328	Government/ Agency
FNFP0405	3140JOR51	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.32%	8/1/2030	4.051	0.010	4.044	0.010	20,779,084	20,863,633	90.41%	18,785,926	-	18,785,926	Government/ Agency
FNFP0406	3140JOTU4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.31%	8/1/2030	4.119	0.002	4.112	0.002	4,189,974	4,208,319	90.20%	3,779,412	-	3,779,412	Government/ Agency
FNFP0407	3140JOUK4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.50%	8/1/2030	3.993	0.001	3.986	0.001	1,065,759	1,073,829	91.24%	972,386	-	972,386	Government/ Agency
FNFP0409	3140J1DZ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.16%	9/1/2050	15.820	0.019	15.025	0.018	14,200,000	14,327,919	62.94%	8,936,872	-	8,936,872	Government/ Agency
FNFP0417	3140J3CK8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.47%	12/1/2030	4.567	0.007	4.557	0.007	12,400,000	12,430,118	88.91%	11,025,048	-	11,025,048	Government/ Agency
FNFP0418	3140LAG90	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.57%	1/1/2031	4.341	0.011	4.332	0.011	20,973,401	20,997,379	89.81%	18,835,331	-	18,835,331	Government/ Agency
FNFP0419	3140LBL68	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.26%	1/1/2031	4.435	0.013	4.425	0.012	23,832,566	23,830,669	89.36%	21,297,634	-	21,297,634	Government/ Agency
FNFP0427	3140LDCF4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.76%	8/1/2031	5.207	0.014	5.189	0.014	23,623,000	23,646,697	89.06%	21,039,601	-	21,039,601	Government/ Agency
FNFP0428	3140LC5T4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.41%	4/1/2051	10.746	0.004	10.318	0.004	3,492,922	3,521,806	77.13%	2,694,225	-	2,694,225	Government/ Agency
FNFP0429	3140LDA25	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.58%	10/1/2031	5.143	0.035	5.124	0.035	57,950,000	58,053,443	87.80%	50,878,251	-	50,878,251	Government/ Agency
FNFP0431	3140LCMH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.22%	8/1/2028	2.410	0.003	2.410	0.003	9,659,377	9,662,940	94.10%	9,089,235	-	9,089,235	Government/ Agency
FNFP0432	3140LBY23	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.00%	4/1/2031	4.809	0.010	4.796	0.010	18,000,000	18,222,909	91.49%	16,468,069	-	16,468,069	Government/ Agency
FNFP0433	3140LD2L2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.76%	12/1/2036	5.085	0.010	5.043	0.010	17,243,760	17,273,398	89.39%	15,413,907	-	15,413,907	Government/ Agency
FNFP0434	3140LD5B1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.88%	11/1/2031	5.098	0.015	5.079	0.015	25,400,000	25,413,933	89.28%	22,676,505	-	22,676,505	Government/ Agency
FNFP0435	3140LECX3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.88%	11/1/2031	-0.001	0.000	5.118	0.028	40,943,000	40,945,399	99.23%	40,627,137	-	40,627,137	Government/ Agency
FNFP0437	3140LEMT1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.47%	12/1/2051	10.797	0.014	10.364	0.013	12,557,156	12,703,146	77.74%	9,761,933	-	9,761,933	Government/ Agency
FNFP0438	3140LEGH4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.56%	12/1/2051	10.722	0.013	10.295	0.013	11,784,939	11,808,737	78.53%	9,255,053	-	9,255,053	Government/ Agency
FNFP0442	3140LFJ62	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.57%	3/1/2042	12.007	0.031	11.558	0.030	25,155,000	25,163,212	78.12%	19,651,868	-	19,651,868	Government/ Agency
FNFP0443	3140LFH64	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.97%	2/1/2029	0.040	0.000	2.793	0.007	20,000,000	20,001,290	98.74%	19,748,170	-	19,748,170	Government/ Agency
FNFP0444	3140LFRB2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.24%	5/1/2052	10.760	0.007	10.330	0.007	6,085,381	6,189,765	81.60%	4,965,938	-	4,965,938	Government/ Agency
FNFP0447	3140LFGA5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.01%	4/1/2052	11.434	0.009	10.957	0.008	7,002,492	7,006,108	81.90%	5,734,792	-	5,734,792	Government/ Agency
FNFP0448	3140LGKM3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.17%	5/1/2032	-0.006	0.000	5.323	0.020	28,526,000	28,527,979	98.90%	28,213,560	-	28,213,560	Government/ Agency
FNFP0451	3140LGP71	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.15%	6/1/2029	0.031	0.000	3.071	0.026	63,761,248	63,766,239	99.58%	63,495,223	-	63,495,223	Government/ Agency
FNFP0453	3140LGSJ7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.20%	6/1/2032	-0.009	0.000	5.520	0.023	30,975,000	30,975,212	100.39%	31,096,115	-	31,096,115	Government/ Agency
FNFP0457	3140LHUD0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.80%	10/1/2052	10.602	0.017	10.182	0.016	11,881,076	11,9					

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**February 28, 2026**

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR <sup>1</sup>	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FNFP0461	3140LJPC4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.56%	2/1/2028	0.150	0.001	0.153	0.001	29,835,000	29,847,983	99.72%	29,752,587	-	29,752,587	Government/ Agency
FNFP0462	3140LJT22	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.32%	3/1/2028	0.150	0.001	0.153	0.001	41,708,000	41,734,527	99.72%	41,592,256	-	41,592,256	Government/ Agency
FNFP0465	3140LKZK2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.37%	6/1/2033	6.066	0.018	6.025	0.018	21,805,000	21,820,872	102.15%	22,274,396	-	22,274,396	Government/ Agency
FNFP0467	3140LKWM1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.05%	6/1/2030	3.835	0.005	3.830	0.005	10,632,000	10,580,181	101.10%	10,748,720	-	10,748,720	Government/ Agency
FNFP0468	3140LKYK3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.48%	8/1/2030	3.851	0.011	3.846	0.011	20,915,000	20,915,380	102.84%	21,507,940	-	21,507,940	Government/ Agency
FNFP0469	3140LJHF6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.06%	12/1/2032	5.611	0.022	5.579	0.022	27,805,000	28,422,159	106.09%	29,497,766	-	29,497,766	Government/ Agency
FNFP0470	3140LJDL7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.35%	12/1/2032	5.433	0.009	5.402	0.009	11,671,177	12,053,796	107.50%	12,546,774	-	12,546,774	Government/ Agency
FNFP0471	3140LK3C5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.55%	7/1/2030	3.918	0.006	3.912	0.006	10,699,000	10,709,295	103.11%	11,031,971	-	11,031,971	Government/ Agency
FNFP0472	3140LLEH0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.88%	7/1/2030	3.901	0.006	3.895	0.006	11,665,000	11,755,257	104.20%	12,155,064	-	12,155,064	Government/ Agency
FNFP0473	3140LLEH9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.06%	12/1/2032	5.611	0.015	5.579	0.015	19,000,000	19,281,598	106.08%	20,155,401	-	20,155,401	Government/ Agency
FNFP0474	3140LLLM1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.52%	9/1/2033	6.266	0.010	6.219	0.010	11,361,000	11,293,880	103.05%	11,708,018	-	11,708,018	Government/ Agency
FNFP0475	3140LLMM0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.13%	9/1/2028	2.377	0.005	2.378	0.005	14,584,000	14,637,381	103.54%	15,100,570	-	15,100,570	Government/ Agency
FNFP0476	3140LLPH8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.74%	9/1/2033	6.146	0.011	6.101	0.011	13,405,000	13,427,151	104.46%	14,003,474	-	14,003,474	Government/ Agency
FNFP0477	3140LLQA2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.76%	9/1/2030	3.996	0.004	3.989	0.004	7,757,000	7,758,398	104.05%	8,071,139	-	8,071,139	Government/ Agency
FNFP0478	3140LLK4N0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.82%	7/1/2030	3.809	0.003	3.803	0.003	4,828,851	4,830,827	104.12%	5,027,950	-	5,027,950	Government/ Agency
FNFP0479	3140LLJ69	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.96%	8/1/2033	6.228	0.003	6.182	0.003	3,465,000	3,465,165	105.60%	3,659,094	-	3,659,094	Government/ Agency
FNFP0480	3140LQ61	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.00%	9/1/2033	6.238	0.013	6.191	0.013	15,366,000	15,388,403	105.84%	16,263,053	-	16,263,053	Government/ Agency
FNFP0481	3140LLTX9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.30%	9/1/2033	6.228	0.003	6.181	0.003	3,748,000	3,795,157	107.67%	4,035,551	-	4,035,551	Government/ Agency
FNFP0482	3140LLYK1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.05%	10/1/2030	4.104	0.008	4.096	0.008	14,596,000	14,632,277	105.20%	15,354,402	-	15,354,402	Government/ Agency
FNFP0483	3140LLYD7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.16%	10/1/2030	4.053	0.005	4.046	0.005	8,020,000	8,058,391	105.58%	8,467,173	-	8,467,173	Government/ Agency
FNFP0484	3140LL2E0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.52%	10/1/2033	6.103	0.003	6.057	0.003	3,860,000	3,923,570	108.90%	4,203,570	-	4,203,570	Government/ Agency
FNFP0485	3140LL5C1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.47%	11/1/2033	6.281	0.006	6.232	0.006	6,140,000	6,202,679	108.76%	6,678,090	-	6,678,090	Government/ Agency
FNFP0486	3140NUEZ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.02%	12/1/2033	6.346	0.005	6.295	0.005	5,222,000	5,199,828	105.99%	5,534,543	-	5,534,543	Government/ Agency
FNFP0487	3140LMC64	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.87%	12/1/2035	7.560	0.007	7.464	0.007	6,609,000	7,032,451	112.48%	7,433,884	-	7,433,884	Government/ Agency
FNFP0488	3140HWG63	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.50%	1/1/2028	0.848	0.000	1.697	0.001	3,492,159	3,492,556	99.88%	3,487,990	-	3,487,990	Government/ Agency
FNFP0489	3140NUQ28	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.82%	2/1/2034	6.483	0.010	6.428	0.010	11,175,000	11,230,373	104.67%	11,697,103	-	11,697,103	Government/ Agency
FNFP0490	3140NULQ0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.85%	1/1/2034	6.425	0.003	6.372	0.002	2,801,000	2,807,828	104.87%	2,937,342	-	2,937,342	Government/ Agency
FNFP0491	3140NUM22	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.40%	1/1/2034	6.506	0.003	6.452	0.003	3,815,000	3,733,657	102.21%	3,899,307	-	3,899,307	Government/ Agency
FNFP0492	3140NURB7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.62%	2/1/2034	6.510	0.007	6.455	0.007	7,430,000	7,382,492	103.67%	7,702,795	-	7,702,795	Government/ Agency
FNFP0495	3140LMBC2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.36%	11/1/2028	2.476	0.002	2.477	0.002	6,425,066	6,484,304	104.28%	6,700,063	-	6,700,063	Government/ Agency
FNFP0496	3140NUAX7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.50%	1/1/2029	2.653	0.004	2.653	0.004	10,500,000	10,633,498	104.95%	11,019,486	-	11,019,486	Government/ Agency
FNFP0498	3140LMCG2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.31%	11/1/2028	2.512	0.006	2.512	0.006	18,367,000	18,486,114	104.19%	19,135,782	-	19,135,782	Government/ Agency
FNFP0499	3140LMCF4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.31%	11/1/2028	2.512	0.006	2.512	0.006	15,979,000	16,121,408	104.19%	16,647,828	-	16,647,828	Government/ Agency
FNFP0500	3140LMCR8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.24%	11/1/2028	2.478	0.003	2.478	0.003	9,791,604	9,867,122	103.97%	10,180,458	-	10,180,458	Government/ Agency
FNFP0501	3140NUF53	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.13%	1/1/2029	1.712	0.008	1.712	0.008	36,000,000	36,103,045	103.77%	37,357,474	-	37,357,474	Government/ Agency
FNFP0502	3140NVEL7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.46%	5/1/2029	2.878	0.002	2.877	0.002	4,645,229	4,674,977	105.23%	4,888,398	-	4,888,398	Government/ Agency
FNFP0503	FVDFNFP503	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.40%	6/1/2043	10.170	0.000	9.833	0.000	-	-	107.25%	1,736,638	23,950,000	25,686,638	Government/ Agency
FNFP0504	3140NVC39	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.39%	5/1/2034	6.440	0.007	6.383	0.007	7,910,000	8,077,625	108.30%	8,566,381	-	8,566,381	Government/ Agency
FNFP0505	3140NVGK7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.32%	6/1/2034	6.326	0.003	6.270	0.003	3,628,047	3,687,143	107.78%	3,910,351	-	3,910,351	Government/ Agency
FNFP0506	3140NUAS8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.55%	12/1/2028	2.541	0.007	2.541	0.007	20,013,053	20,208,195	104.85%	20,984,201	-	20,984,201	Government/ Agency
FNFP0507	3140NVJA6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.00%	6/1/2029	3.000	0.028	2.999	0.028	68,500,000	68,821,394	103.99%	71,234,883	-	71,234,883	Government/ Agency
FNFP0508	FVDFNFP508	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.21%	7/1/2044	10.571	0.000	10.186	0.000	-	-	103.38%	411,737	12,174,000	12,585,737	Government/ Agency
FNFP0509	3140NU3A5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.04%	4/1/2029	2.857	0.009	2.857	0.009	22,230,000	22,404,103	103.97%	23,112,320	-	23,112,320	Government/ Agency
FNFP0510	3140NUCB3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.28%	12/1/2028	2.568	0.006	2.569	0.006	16,998,000	17,174,247	104.21%	17,713,121	-	17,713,121	Government/ Agency
FNFP0511	3140NVG27	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.03%	6/1/2029	2.975	0.004	2.974	0.004	9,129,000	9,205,222	104.06%	9,499,893	-	9,499,893	Government/ Agency
FNFP0512	3140NVD46	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.88%	5/1/2029	2.932	0.004	2.932	0.004	9,620,000	9,667,007	103.57%	9,963,822	-	9,963,822	Government/ Agency
FNFP0513	3140NVME1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.81%	8/1/2029	3.168	0.006	3.167	0.006	12,750,000	12,801,222	103.60%	13,209,042	-	13,209,042	Government/ Agency
FNFP0514	3140NU6L8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.76%	6/1/2029	3.014	0.023	3.013	0.023	55,600,000	56,600,388	102.98%	57,255,418	-	57,255,418	Government/ Agency
FNFP0515	3140NWHH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.07%	10/1/2034	6.670	0.011	6.605	0.011	12,904,065	12,388,641	99.89%	12,889,275	-	12,889,275	Government/ Agency
FNFP0516	3140LMAZ2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.36%	11/1/2030	4.103	0.010	4.096	0.010	17,542,000	17,837,357	106.38%	18,661,209	-	18,661,209	Government/ Agency
FNFP0517	3140LLQ79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.83%	9/1/2028	2.365	0.004	2.366	0.004	13,422,000	13,455,075	102.77%	13,793,151	-	13,793,151	Government/ Agency
FNFP0518	3140NVXX8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.20%	12/1/2029	3.380	0.003	3.377	0.003	6,172,000	6,245,955	104.95%	6,477,406	-	6,477,406	Government/ Agency
FNFP0519	3140LJ6R2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.09%	4/1/2040	8.517	0.009	8.339	0.009	7,273,156	7,207,443	104.60%	7,607,435	-	7,607,435	Government/ Agency
FNFP0520	3140NXNP4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.20%	2/1/2035	6.882	0.007	6.810	0.007	7,273,900	7,502,365	107.34%	7,808,094	-	7,808,094	Government/ Agency
FNFP0521	3140NWRB3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.05%	2/1/2035	6.780	0.017	6.709	0.017	17,435,006	17,872,266	106.22%	18,520,286	-	18,520,286	Government/ Agency
FNFP0522	3140NXM75	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.22%	2/1/2035	6.879	0.027	6.807	0.027	27,924,688	28,771,235	107.49%	30,015,409	-	30,015,409	Government/ Agency
FNFP0523	3140NX3W1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.86%	4/1/2032	5.195	0.011	5.173	0.011	15,555,000	15,765,734	104.83%	16,305,600	-	16,305,600	Government/ Agency
FNFP0524	3140JCQX5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.02%	2/1/2035	6.786	0.045	6.715	0.045	47,158,661	47,423,361	106.14%	50,054,689	-	50,054,689	Government/ Agency
FNFP0525	3140NYMW8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.80%	6/1/2035	7.383	0.011	7.298	0.011	11,037,000	10,968,381	104.75%	11,561,018	-	11,561,018	Government/ Agency
FNFP0526	3140NXR39	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.97%	2/1/2030	3.559	0.004	3.555	0.004	8,566,000	8,687,410	104.29%	8,933,421	-	8,933,421	Government/ Agency
FNFP0527	3140NYZC8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.83%	7/1/2032	5.384	0.011	5.357	0.011							

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**February 28, 2026**

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR <sup>1</sup>	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FNFP0529	3140NYRP8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.73%	6/1/2030	3.770	0.010	3.765	0.010	19,397,000	19,562,644	103.78%	20,129,842	-	20,129,842	Government/ Agency
FNFP0530	3140NYV81	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.49%	7/1/2030	3.922	0.019	3.916	0.019	35,232,000	35,243,667	102.87%	36,243,345	-	36,243,345	Government/ Agency
FNFP0531	3140NVGL5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.18%	6/1/2034	6.642	0.007	6.581	0.007	7,869,000	7,997,269	107.15%	8,431,356	-	8,431,356	Government/ Agency
FNFP0532	3140NVNV5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.08%	7/1/2034	6.719	0.008	6.656	0.008	8,324,000	8,492,606	106.46%	8,861,596	-	8,861,596	Government/ Agency
FNFP0533	3140NXNC3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.10%	2/1/2030	3.551	0.005	3.547	0.005	11,113,000	11,342,137	104.81%	11,647,014	-	11,647,014	Government/ Agency
FNFP0534	3140NXV34	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.79%	3/1/2032	5.178	0.005	5.156	0.005	7,613,000	7,686,783	104.39%	7,946,861	-	7,946,861	Government/ Agency
FNFP0535	3140Q0H39	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.92%	8/1/2032	5.438	0.017	5.410	0.017	22,694,000	23,211,663	105.24%	23,882,219	-	23,882,219	Government/ Agency
FNFP0536	3140NXPR8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.90%	2/1/2032	5.073	0.003	5.052	0.003	4,560,000	4,663,570	104.98%	4,787,301	-	4,787,301	Government/ Agency
FNFP0537	3140NXLX9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.70%	2/1/2032	5.092	0.005	5.071	0.005	7,700,000	7,803,279	104.22%	8,025,153	-	8,025,153	Government/ Agency
FNFP0538	3140Q0KB7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.35%	9/1/2030	4.069	0.012	4.062	0.012	21,800,000	21,860,669	102.37%	22,317,122	-	22,317,122	Government/ Agency
FNFP0539	3140NYZ23	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.43%	7/1/2030	3.925	0.006	3.919	0.006	11,760,000	11,822,173	102.63%	12,069,163	-	12,069,163	Government/ Agency
FNFP0540	3140NVSB4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.86%	7/1/2029	3.044	0.003	3.042	0.003	8,069,000	8,208,796	103.60%	8,359,851	-	8,359,851	Government/ Agency
FNFP0541	3140NXMV2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.99%	3/1/2030	3.638	0.004	3.634	0.004	7,722,000	7,900,175	104.46%	8,066,600	-	8,066,600	Government/ Agency
FNFP0542	3140NYM99	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.86%	6/1/2032	5.402	0.005	5.375	0.005	6,410,000	6,531,602	104.94%	6,726,656	-	6,726,656	Government/ Agency
FNFP0543	3140NUUX5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.10%	3/1/2040	9.638	0.008	9.365	0.008	6,036,371	6,135,461	105.90%	6,392,271	-	6,392,271	Government/ Agency
FNFP0544	3140NULU1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.76%	1/1/2040	9.668	0.007	9.398	0.007	5,336,149	5,263,764	103.08%	5,500,764	-	5,500,764	Government/ Agency
FNFP0545	3140NYCZ2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.66%	4/1/2035	7.305	0.011	7.223	0.010	10,493,000	10,497,837	103.72%	10,883,500	-	10,883,500	Government/ Agency
FNFP0546	3140NYPQ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.88%	6/1/2035	7.363	0.009	7.278	0.009	8,537,000	8,665,888	104.90%	8,955,051	-	8,955,051	Government/ Agency
FNFP0547	3140NYBL4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.00%	4/1/2035	7.226	0.007	7.146	0.007	6,655,000	6,816,336	105.90%	7,047,461	-	7,047,461	Government/ Agency
FNFP0548	3140NYJ29	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.99%	7/1/2035	7.436	0.014	7.349	0.014	13,750,000	14,057,012	105.80%	14,547,083	-	14,547,083	Government/ Agency
FNFP0549	3140NWY82	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.96%	12/1/2034	6.824	0.010	6.755	0.010	10,402,736	10,647,334	105.61%	10,985,867	-	10,985,867	Government/ Agency
FNFP0550	3140Q0B92	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.88%	8/1/2035	7.554	0.005	7.463	0.005	4,634,000	4,690,176	104.85%	4,858,885	-	4,858,885	Government/ Agency
FNFP0551	3140NYZU4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.88%	8/1/2035	7.554	0.004	7.463	0.004	4,005,000	4,053,555	104.85%	4,199,356	-	4,199,356	Government/ Agency
FNFP0552	3140NXMM2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.97%	2/1/2035	7.126	0.007	7.050	0.007	7,377,000	7,533,307	105.70%	7,797,409	-	7,797,409	Government/ Agency
FNFP0553	3140NYUF6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.98%	6/1/2035	7.458	0.012	7.370	0.012	11,800,000	12,051,944	105.80%	12,484,727	-	12,484,727	Government/ Agency
FNFP0554	3140NUS59	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.91%	2/1/2034	6.462	0.004	6.408	0.004	4,250,000	4,332,118	105.28%	4,474,359	-	4,474,359	Government/ Agency
FNFP0555	3140NVR90	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.61%	7/1/2029	3.055	0.007	3.053	0.007	16,100,000	16,357,823	102.60%	16,519,097	-	16,519,097	Government/ Agency
FNFP0556	3140Q1XY1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.18%	1/1/2044	9.741	0.019	9.447	0.018	13,682,647	13,903,357	104.57%	14,307,391	-	14,307,391	Government/ Agency
FNFP0557	3140Q0QA6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.82%	10/1/2032	5.605	0.012	5.575	0.012	15,000,000	15,391,160	103.74%	15,561,671	-	15,561,671	Government/ Agency
FNFP0558	3140Q0JR4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.87%	9/1/2032	5.506	0.005	5.477	0.005	6,124,000	6,291,428	104.96%	6,427,956	-	6,427,956	Government/ Agency
FNFP0559	3140NYPL9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.72%	7/1/2032	5.481	0.014	5.453	0.014	18,427,000	18,821,256	104.44%	19,245,197	-	19,245,197	Government/ Agency
FNFP0560	3140Q16G0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.65%	1/1/2036	7.338	0.075	7.246	0.074	74,925,633	75,856,345	103.58%	77,611,627	-	77,611,627	Government/ Agency
FNFP0561	3140NWY9N	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.60%	12/1/2034	7.219	0.009	7.142	0.009	9,613,000	9,757,736	103.40%	9,940,045	-	9,940,045	Government/ Agency
FNFP0562	3140NXTD5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.94%	3/1/2035	7.303	0.025	7.222	0.024	24,059,000	25,016,615	105.52%	25,386,075	-	25,386,075	Government/ Agency
FNFP0563	3140Q0QY1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.87%	9/1/2035	7.650	0.015	7.555	0.014	13,718,000	14,049,199	105.31%	14,446,194	-	14,446,194	Government/ Agency
FNFP0564	3140JCM76	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.71%	9/1/2031	4.852	0.011	4.836	0.011	16,900,000	17,288,765	103.94%	17,565,532	-	17,565,532	Government/ Agency
FNFP0565	3140Q0ZQ4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.14%	12/1/2030	4.288	0.011	4.279	0.011	18,869,000	18,894,756	101.47%	19,146,131	-	19,146,131	Government/ Agency
FNFP0566	3140NWB3J	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.38%	9/1/2031	4.887	0.012	4.870	0.012	18,579,000	18,757,292	102.61%	19,063,713	-	19,063,713	Government/ Agency
FNFP0567	3140Q2AZ1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.41%	1/1/2031	4.304	0.005	4.295	0.005	9,379,000	9,496,774	102.67%	9,629,253	-	9,629,253	Government/ Agency
FNFP0568	3140Q1WR7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.18%	1/1/2031	4.354	0.005	4.345	0.005	8,707,000	8,732,106	101.66%	8,851,153	-	8,851,153	Government/ Agency
FNFP0569	3140NVTF4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.52%	7/1/2031	4.740	0.013	4.725	0.013	20,300,000	20,619,774	103.29%	20,966,952	-	20,966,952	Government/ Agency
FNFP0570	3140Q0PE6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.70%	9/1/2032	5.563	0.006	5.534	0.006	7,951,000	8,108,898	104.28%	8,291,546	-	8,291,546	Government/ Agency
FNFP0571	3140Q0JE3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.88%	8/1/2032	5.522	0.008	5.494	0.008	10,432,000	10,750,641	105.08%	10,961,783	-	10,961,783	Government/ Agency
FNFP0572	3140Q0NH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.80%	9/1/2032	5.595	0.008	5.565	0.008	10,295,000	10,605,020	104.92%	10,801,921	-	10,801,921	Government/ Agency
FNFP0573	3140JCT53	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.78%	7/1/2032	5.441	0.008	5.414	0.008	11,000,000	11,329,819	104.60%	11,505,481	-	11,505,481	Government/ Agency
FNFP0574	3140NYHV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.65%	8/1/2032	5.553	0.005	5.524	0.005	6,191,850	6,333,855	104.60%	6,414,124	-	6,414,124	Government/ Agency
FNFP0575	BCCJBGXY1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.41%	3/1/2033	5.932	0.006	5.895	0.006	7,247,000	7,362,499	102.08%	7,398,093	-	7,398,093	Government/ Agency
FNFP0576	3140NYCJ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.74%	4/1/2032	5.250	0.007	5.226	0.007	9,500,000	9,832,815	104.13%	9,892,482	-	9,892,482	Government/ Agency
FNFP0577	3140Q0Q47	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.60%	9/1/2032	5.623	0.015	5.593	0.015	19,568,000	20,144,912	103.30%	20,213,811	-	20,213,811	Government/ Agency
FNFP0578	3140Q2FA1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.79%	2/1/2036	7.897	0.020	7.791	0.020	18,175,000	18,785,566	103.84%	18,873,783	-	18,873,783	Government/ Agency
FNFP0579	3140LLT92	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.76%	9/1/2033	6.281	0.013	6.233	0.013	15,339,000	15,947,167	104.38%	15,995,422	-	15,995,422	Government/ Agency
FNFP0580	3140LL6Y2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.52%	11/1/2033	6.285	0.008	6.236	0.008	9,014,000	9,781,951	109.04%	9,828,570	-	9,828,570	Government/ Agency
FNFP0581	3140LL6W6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.52%	11/1/2033	6.285	0.008	6.236	0.007	8,271,000	8,975,650	109.04%	9,018,427	-	9,018,427	Government/ Agency
FRM0006	3132WVYD8	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.60%	4/1/2030	3.623	0.011	3.619	0.011	23,137,944	23,297,367	98.70%	22,838,090	-	22,838,090	Government/ Agency
FRM0008	3132XEAS0	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.34%	12/1/2029	3.380	0.004	3.378	0.004	8,906,048	8,935,994	98.09%	8,735,694	-	8,735,694	Government/ Agency
FRM0009	3132XHKY9	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.40%	6/1/2031	4.617	0.004	4.604	0.004	7,235,700	7,266,303	93.28%	6,749,165	-	6,749,165	Government/ Agency
FRM0011	3132XHK29	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.42%	6/1/2031	4.615	0.007	4.602	0.007	11,438,705	11,493,023	93.37%	10,679,998	-	10,679,998	Government/ Agency
FRM0012	3132WVAQ5	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.04%	5/1/2050	10.696	0.020	10.272	0.019	18,817,341	19,182,065	74.18%	13,957,876	-	13,957,876	Government/ Agency
FRM0014	3132V8AN6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.90%	7/1/2027	0.002	0.000	1.267	0.001	3,797,739	3,797,822	99.75%	3,788,100	-	3,788,100	Government/ Agency
FRM0016	3132XGR73	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	4.90%	12/1/2032	5.594	0.008	5.563	0.008	10,207,000	10,193,945	102.91%	10,504,526	-	10,504,526	Government/ Agency
FRM0017	3132XFLQ9	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	4.25%	1/1/2028	1.776	0.022	1.777	0.022	93,650,0						

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
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FRM0019	3132WWZH8	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	4.83%	1/1/2039	8.889	0.012	8.679	0.012	9,729,277	9,799,667	103.83%	10,101,807	-	10,101,807	Government/ Agency
FRM0021	3132XG2S4	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	4.90%	2/1/2029	0.922	0.001	0.923	0.001	5,045,000	5,050,875	103.06%	5,199,498	-	5,199,498	Government/ Agency
FRM0022	3132XEF48	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	5.15%	4/1/2055	13.282	0.105	12.692	0.101	60,000,000	56,476,866	100.92%	60,549,546	-	60,549,546	Government/ Agency
FRM0023	3142ACFD6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	5.15%	8/1/2055	12.457	0.031	11.919	0.029	18,563,904	18,322,025	99.83%	18,531,887	-	18,531,887	Government/ Agency
FRM0024	3142FDA88	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	4.85%	6/1/2040	10.412	0.057	10.093	0.055	40,000,000	39,956,625	102.70%	41,080,900	-	41,080,900	Government/ Agency
FRM0025	3132XFU30	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	4.75%	12/1/2034	7.185	0.009	7.109	0.009	8,900,000	9,131,924	105.34%	9,375,687	-	9,375,687	Government/ Agency
FRM0026	3132XG2V7	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	4.72%	3/1/2033	5.702	0.017	5.667	0.017	22,026,428	22,638,266	103.72%	22,845,758	-	22,845,758	Government/ Agency
FHM0007	3137FBTQ9	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	10/25/2033	4.005	0.015	3.984	0.014	28,322,198	28,266,400	95.80%	27,133,932	-	27,133,932	Government/ Agency
FHM0013	3137F72K0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	4.12%	10/25/2030	0.005	0.000	4.034	0.000	572,777	572,777	99.76%	571,405	-	571,405	Government/ Agency
FHM0014	3137F72L8	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	4.04%	10/25/2030	-0.007	0.000	4.027	0.001	1,010,784	1,010,784	99.49%	1,005,597	-	1,005,597	Government/ Agency
FHM0015	3137F84N0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.98%	12/25/2030	-0.008	0.000	4.075	0.004	8,011,267	8,011,267	99.53%	7,973,766	-	7,973,766	Government/ Agency
FHM0016	3137F84M2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	4.05%	11/25/2030	0.006	0.000	4.066	0.002	4,022,765	4,022,765	99.64%	4,008,307	-	4,008,307	Government/ Agency
FHM0017	3137F8ZR7	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.93%	12/25/2030	-0.014	0.000	4.148	0.003	4,936,362	4,936,362	98.50%	4,862,158	-	4,862,158	Government/ Agency
FHM0018	3137F9ZZ7	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.92%	11/25/2027	0.048	0.000	1.634	0.002	7,725,041	7,725,041	99.47%	7,683,797	-	7,683,797	Government/ Agency
FHM0019	3137FXZ84	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.92%	1/25/2031	-0.019	0.000	4.226	0.010	18,686,648	18,686,648	99.12%	18,521,753	-	18,521,753	Government/ Agency
FHM0020	3137H1LV6	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.92%	6/25/2031	-0.019	0.000	4.209	0.007	13,482,514	13,482,514	99.28%	13,385,538	-	13,385,538	Government/ Agency
FHM0021	3137H2NB6	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.88%	8/25/2031	-0.034	0.000	4.647	0.007	11,422,896	11,422,896	99.19%	11,330,856	-	11,330,856	Government/ Agency
FHM0022	3137HAD41	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	4.40%	7/25/2033	-0.037	0.000	5.954	0.016	20,274,435	20,331,434	100.17%	20,308,614	-	20,308,614	Government/ Agency
FHM0023	3137HAAD8	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	4.34%	4/25/2033	-0.036	0.000	5.828	0.027	35,155,268	35,212,544	100.69%	35,397,048	-	35,397,048	Government/ Agency
FHM0025	3137HMKC4	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	4.29%	7/25/2030	3.929	0.017	3.923	0.017	32,500,000	32,462,902	100.00%	33,149,886	-	33,149,886	Government/ Agency
FHM0026	3137HC2L5	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	5.40%	1/25/2029	2.641	0.002	2.642	0.002	4,847,000	5,022,408	104.23%	5,052,042	-	5,052,042	Government/ Agency
FHM0027	3137HBPDO	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	5.40%	1/25/2029	2.541	0.009	2.542	0.009	26,785,000	27,742,144	104.16%	27,899,859	-	27,899,859	Government/ Agency
FHM0028	3137HBPMD	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	5.48%	1/25/2029	2.600	0.004	2.600	0.004	9,971,000	10,343,011	104.44%	10,413,598	-	10,413,598	Government/ Agency
FHM0029	3137HC2C5	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	5.36%	1/25/2029	2.644	0.017	2.644	0.017	47,428,000	49,071,248	104.22%	49,430,889	-	49,430,889	Government/ Agency
FHM0030	3137HNWS3	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	4.32%	12/25/2030	3.968	0.028	3.943	0.028	53,000,000	53,447,875	101.89%	54,001,446	-	54,001,446	Government/ Agency
FHM0032	3137HPF32	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	4.42%	10/25/2035	7.664	0.026	7.569	0.025	25,000,000	24,747,573	101.42%	25,354,225	-	25,354,225	Government/ Agency
FHM0033	3137HJZY6	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	4.85%	1/25/2030	3.436	0.006	3.433	0.006	13,144,000	13,521,481	103.73%	13,633,677	-	13,633,677	Government/ Agency
FHM0035	3137HPUA9	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	4.22%	12/25/2030	4.066	0.009	4.043	0.009	16,898,927	16,898,927	101.29%	17,052,780	-	17,052,780	Government/ Agency
FHM0036	3137HPUE1	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	4.39%	12/25/2035	7.873	0.026	7.771	0.026	25,000,000	24,748,781	100.76%	25,190,528	-	25,190,528	Government/ Agency
FHM0037	3137HQDH1	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	4.12%	12/25/2032	5.631	0.011	5.538	0.011	15,000,000	14,921,734	100.70%	15,105,471	-	15,105,471	Government/ Agency
FNA0047	3136AT5G5	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.94%	7/25/2039	5.225	0.001	5.174	0.001	1,088,544	1,095,853	95.85%	1,043,399	-	1,043,399	Government/ Agency
FNA0049	3136AY2C6	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.94%	9/25/2027	1.406	0.004	1.406	0.004	19,820,867	19,826,115	98.84%	19,591,587	-	19,591,587	Government/ Agency
FNA0050	3136BV4T2	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	4.62%	4/25/2030	3.716	0.011	3.711	0.011	21,000,000	21,342,055	102.87%	21,602,030	-	21,602,030	Government/ Agency
RSP0001	12647RAA2	FHA Risk Share REMIC	MF PERMANENT RISK-SHARE PC	4.70%	5/27/2053	7.213	0.004	7.007	0.004	4,298,450	4,444,983	92.47%	3,974,580	-	3,974,580	Government/ Agency
GNR0094	38378BF87	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.37%	1/16/2053	2.294	0.005	1.871	0.004	16,830,071	16,920,695	93.98%	15,817,207	-	15,817,207	Government/ Agency
GNR0096	38378BA82	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.31%	11/16/2051	1.853	0.001	1.425	0.001	2,900,241	2,900,249	95.82%	2,779,015	-	2,779,015	Government/ Agency
GNR0097	38378BW81	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.82%	4/16/2050	0.321	0.000	0.260	0.000	131,461	133,316	99.08%	130,249	-	130,249	Government/ Agency
GNR0106	38378NST1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.61%	12/16/2045	0.794	0.000	0.704	0.000	4,618,925	4,492,437	99.10%	4,577,495	-	4,577,495	Government/ Agency
GNR0108	38378NPQ0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	3/16/2044	1.066	0.001	0.948	0.001	5,827,973	5,665,400	98.92%	5,764,828	-	5,764,828	Government/ Agency
GNR0115	38378XDVO	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	9/16/2054	2.034	0.004	1.851	0.004	15,186,330	15,082,391	97.39%	14,790,685	-	14,790,685	Government/ Agency
GNR0116	38378XDY4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.33%	5/16/2055	5.532	0.004	5.122	0.004	6,388,301	6,116,388	93.81%	5,992,835	-	5,992,835	Government/ Agency
GNR0125	38378XC74	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.05%	5/16/2054	3.546	0.005	3.135	0.004	11,545,000	11,583,972	94.36%	10,894,184	-	10,894,184	Government/ Agency
GNR0126	38378BAN9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.47%	9/16/2052	2.317	0.001	2.021	0.000	1,857,668	1,907,801	97.71%	1,815,122	-	1,815,122	Government/ Agency
GNR0127	38379KCK3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.25%	12/16/2048	2.248	0.001	1.764	0.000	2,148,541	2,135,993	96.32%	2,069,566	-	2,069,566	Government/ Agency
GNR0128	38379KCE6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.40%	8/16/2047	1.725	0.000	1.364	0.000	1,432,568	1,433,748	95.64%	1,370,100	-	1,370,100	Government/ Agency
GNR0134	38379K3U0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	5/16/2048	0.458	0.000	0.384	0.000	797,181	805,049	99.14%	790,334	-	790,334	Government/ Agency
GNR0137	38379KQ35	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	12/16/2052	4.759	0.002	3.890	0.002	4,153,101	4,148,518	89.39%	3,712,359	-	3,712,359	Government/ Agency
GNR0138	38379KLA4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.79%	4/16/2049	2.579	0.001	2.215	0.001	1,809,265	1,821,339	97.18%	1,758,197	-	1,758,197	Government/ Agency
GNR0139	38379K3N6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	4/16/2056	1.479	0.000	1.278	0.000	812,915	815,249	97.52%	792,719	-	792,719	Government/ Agency
GNR0146	38379RCD3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.15%	5/16/2056	0.201	0.000	0.159	0.000	93,825	93,680	99.51%	93,368	-	93,368	Government/ Agency
GNR0147	38379RCE1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.20%	6/16/2056	0.984	0.000	0.785	0.000	494,813	493,918	98.05%	485,160	-	485,160	Government/ Agency
GNR0149	38379UED4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	11/16/2056	2.394	0.001	2.044	0.000	1,809,823	1,809,963	97.16%	1,758,458	-	1,758,458	Government/ Agency
GNR0150	38379UGN0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	10/16/2056	0.821	0.000	0.697	0.000	561,285	556,510	98.68%	553,851	-	553,851	Government/ Agency
GNR0151	38379RGT4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	3/16/2057	4.534	0.001	3.829	0.001	2,186,954	2,180,901	92.48%	2,022,513	-	2,022,513	Government/ Agency
GNR0152	38380JEK0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	9/16/2058	5.846	0.010	4.947	0.008	14,968,253	14,738,875	86.42%	12,935,128	-	12,935,128	Government/ Agency
GNR0153	38380JER5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	2/16/2053	8.229	0.053	7.123	0.046	60,000,000	57,385,594	79.77%	47,862,168	-	47,862,168	Government/ Agency
GNR0155	38380MYK1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	4/16/2059	2.476	0.009	2.271	0.008	27,396,669	26,468,713	97.44%	26,696,607	-	26,696,607	Government/ Agency
GNR0157	38380MY47	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	12/16/2059	1.287	0.000	1.106	0.000	2,508,694	2,479,624	98.33%	2,466,911	-	2,466,911	Government/ Agency
GNR0158	38380NCY3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	7/16/2058	2.662	0.001	2.298	0.001	2,814,334	2,797,809	96.80%	2,724,164	-	2,724,164	Government/ Agency
GNR0159	38380NPT3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	6/16/2059	4.262	0.003	3.788	0.003	6,207,160	6,220,757	94.98%	5,895,566	-	5,895,566	Government/ Agency
GNR0160	38380PRP0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.00%	5/16/2062	6.386	0.041	5.787	0.038	55,605,883	59,547,355	89.80%	49,935,478	-	49,93	

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**February 28, 2026**

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR <sup>1</sup>	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
GNR0162	38380RPH7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	9/16/2062	6.733	0.014	5.996	0.012	19,357,624	19,925,340	80.66%	15,613,562	-	15,613,562	Government/ Agency
GNR0163	38380RNF3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	6/16/2063	6.784	0.012	6.010	0.010	16,003,286	16,475,876	81.31%	13,011,742	-	13,011,742	Government/ Agency
GNR0164	38380RTN0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	6/16/2063	6.589	0.015	5.895	0.013	20,614,207	21,181,661	82.16%	16,937,230	-	16,937,230	Government/ Agency
GNR0165	38380RUJ2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	10/16/2062	6.744	0.036	5.920	0.032	50,408,543	51,910,325	79.85%	40,252,291	-	40,252,291	Government/ Agency
GNR0166	38380RWJ3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2062	6.676	0.024	5.915	0.021	33,750,065	34,571,966	80.79%	27,267,990	-	27,267,990	Government/ Agency
GNR0167	38380RG53	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	4/16/2063	6.821	0.033	6.020	0.030	46,259,343	47,117,603	80.45%	37,216,460	-	37,216,460	Government/ Agency
GNR0168	38380NH77	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	8/16/2060	5.460	0.009	4.722	0.008	14,949,733	15,469,399	88.22%	13,188,882	-	13,188,882	Government/ Agency
GNR0169	38380RZ22	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	12/16/2062	6.804	0.018	6.006	0.016	24,634,077	24,971,433	80.43%	19,812,079	-	19,812,079	Government/ Agency
GNR0170	38380N5M7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	2/16/2061	5.863	0.010	5.053	0.009	15,326,776	15,776,142	84.54%	12,957,599	-	12,957,599	Government/ Agency
GNR0171	38380NM55	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	1/16/2061	5.480	0.007	4.809	0.006	11,319,962	11,694,541	87.78%	9,937,189	-	9,937,189	Government/ Agency
GNR0172	38380RT26	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	10/16/2062	6.893	0.019	6.083	0.017	25,760,988	26,056,402	80.04%	20,619,566	-	20,619,566	Government/ Agency
GNR0173	38381DLG3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	4/16/2063	6.975	0.036	6.166	0.031	47,987,366	48,703,857	80.11%	38,442,391	-	38,442,391	Government/ Agency
GNR0174	38380N2L2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	1/16/2061	6.321	0.006	5.394	0.005	8,949,503	9,199,830	86.97%	7,783,273	-	7,783,273	Government/ Agency
GNR0175	38381DTM2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2062	6.912	0.010	6.141	0.009	13,563,290	13,730,939	81.69%	11,079,199	-	11,079,199	Government/ Agency
GNR0176	38381DWJ5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2063	7.019	0.019	6.251	0.017	24,909,279	25,198,958	80.88%	20,147,858	-	20,147,858	Government/ Agency
GNR0177	38381DC65	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	11/16/2063	6.836	0.013	6.137	0.011	17,364,140	17,730,978	81.63%	14,173,589	-	14,173,589	Government/ Agency
GNR0178	38381DL32	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	4/16/2063	7.077	0.018	6.287	0.016	23,325,258	23,621,882	80.64%	18,809,246	-	18,809,246	Government/ Agency
GNR0179	38381DZ86	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	1.95%	3/16/2064	7.049	0.024	6.287	0.021	31,603,369	31,987,031	80.54%	25,454,747	-	25,454,747	Government/ Agency
GNR0180	38379UZS8	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.40%	12/16/2057	5.635	0.010	4.779	0.008	15,195,117	15,534,340	84.90%	12,901,142	-	12,901,142	Government/ Agency
GNR0181	38381EAR9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2063	6.815	0.029	6.083	0.026	39,604,722	39,919,418	80.95%	32,061,444	-	32,061,444	Government/ Agency
GNR0183	38381EQP6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	10/16/2063	7.091	0.030	6.372	0.027	40,324,154	39,973,873	80.66%	32,525,926	-	32,525,926	Government/ Agency
GNR0184	38381EPT9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	1.95%	3/16/2064	7.043	0.027	6.302	0.024	35,944,733	35,531,652	79.71%	28,652,409	-	28,652,409	Government/ Agency
GNR0185	38381EWY0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	3/16/2064	7.022	0.017	6.255	0.015	22,949,787	22,679,331	80.44%	18,461,734	-	18,461,734	Government/ Agency
CLP0086	57586NK75	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.85%	12/1/2058	13.223	0.013	28.669	0.028	9,135,000	9,132,552	79.85%	7,293,944	-	7,293,944	AA
CLP0095	64972CM67	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.10%	10/1/2046	8.773	0.019	8.607	0.018	19,149,521	19,149,521	83.69%	16,026,801	-	16,026,801	AA
CLP0098	16753QBH9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.36%	1/1/2038	7.897	0.025	7.798	0.025	25,000,000	25,000,000	95.23%	23,806,993	-	23,806,993	AA
CLP0115	64972EUS6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.05%	11/1/2046	13.616	0.018	12.940	0.017	13,000,000	13,000,000	74.88%	9,734,325	-	9,734,325	AA
CLP0116	64972EUR8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.95%	11/1/2041	10.617	0.007	10.319	0.007	6,275,000	6,275,000	81.19%	5,094,468	-	5,094,468	AA
CLP0124	57587GRD9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	5.11%	6/1/2066	5.269	0.038	5.253	0.038	53,425,000	53,465,028	101.47%	54,210,732	-	54,210,732	AA
CLP0125	57587GUS2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.90%	6/1/2066	4.943	0.018	4.925	0.018	26,645,000	26,681,372	101.69%	27,094,919	-	27,094,919	AA
CLP0126	57587GVY8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.50%	12/1/2065	18.835	0.073	16.485	0.064	30,060,000	30,102,425	95.99%	28,855,451	-	28,855,451	AA
CLP0129	45202BRH1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.54%	11/1/2026	0.658	0.000	0.662	0.000	5,615,000	5,623,727	100.76%	5,657,837	-	5,657,837	AAA
CLP0130	45202BRJ7	State Housing Bonds	MULTIFAMILY REVENUE BONDS	5.05%	7/1/2066	7.761	0.014	7.644	0.014	13,320,000	13,384,496	101.41%	13,507,603	-	13,507,603	AAA
CLP0131	57586VCL5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.84%	12/1/2067	6.025	0.029	5.996	0.029	35,415,000	35,472,954	100.25%	35,504,763	-	35,504,763	AA
CLP0133	45202BSL1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.65%	1/1/2067	6.856	0.020	6.801	0.019	21,400,000	21,438,991	100.11%	21,423,786	-	21,423,786	AAA
CLP0134	45202BSM9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.22%	7/1/2042	7.025	0.016	6.967	0.016	16,285,000	16,325,917	103.47%	16,850,845	-	16,850,845	AAA
CLP0135	57586VDX8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.62%	6/1/2067	18.889	0.061	16.531	0.053	24,600,000	24,662,378	97.78%	24,052,712	-	24,052,712	AA
CLP0136	167570PB0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.63%	9/20/2037	0.056	0.000	0.056	0.000	1,500,000	1,474,372	100.08%	1,501,230	-	1,501,230	AA
CLP0137	167570PC8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.90%	3/20/2044	0.056	0.000	0.056	0.000	1,000,000	992,647	100.04%	1,000,424	-	1,000,424	AA
CLP0138	45202BUF1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.70%	6/1/2027	1.225	0.000	1.225	0.000	1,140,000	1,142,756	100.55%	1,146,316	-	1,146,316	AAA
CLP0139	45202BUG9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.69%	1/1/2066	18.691	0.036	16.373	0.031	14,470,000	14,505,035	98.90%	14,311,171	-	14,311,171	AAA
CLP0140	57586VFL2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.85%	12/1/2068	6.726	0.018	6.674	0.018	20,095,000	20,101,636	100.37%	20,169,468	-	20,169,468	AA
CPM0028	999752157	Privately Insured State Housing Bonds	MULTIFAMILY REVENUE BONDS	6.40%	11/1/2048	0.085	0.000	0.086	0.000	824,370	831,333	99.56%	820,768	-	820,768	AAA
CLM0027	88599AFX2	Direct Loans	MULTIFAMILY CONSTRUCTION	6.17%	11/19/2027	1.587	0.010	1.588	0.010	49,126,527	49,126,228	100.15%	49,200,377	873.473	50,073,850	not rated
CLM0036	44399ADR2	Direct Loans	MULTIFAMILY CONSTRUCTION	6.50%	6/14/2027	0.013	0.000	1.206	0.007	40,840,147	40,802,597	99.91%	40,795,647	9,159,853	49,955,500	not rated
CLM0037	51499ADQ8	Direct Loans	MULTIFAMILY CONSTRUCTION	6.02%	6/12/2027	0.011	0.000	1.207	0.003	18,207,504	18,206,005	100.06%	18,219,204	452,496	18,671,700	not rated
CLM0038	45203LED1	Direct Loans	MULTIFAMILY CONSTRUCTION	5.94%	12/1/2058	0.017	0.000	1.631	0.001	3,923,984	3,679,948	100.17%	3,989,551	35,361,730	39,351,282	not rated
CLM0039	45203LEG4	Direct Loans	MULTIFAMILY CONSTRUCTION	5.94%	12/1/2053	0.017	0.000	1.631	0.003	15,714,286	15,584,944	100.17%	15,740,513	-	15,740,513	not rated
CLM0040	68199AJX4	Direct Loans	MULTIFAMILY CONSTRUCTION	5.82%	5/10/2027	1.127	0.003	1.128	0.003	16,991,689	16,999,899	101.93%	17,319,867	914	17,320,781	not rated
CLM0041	FWDCLM041	Direct Loans	MULTIFAMILY CONSTRUCTION	6.52%	5/10/2027	1.119	0.000	1.119	0.000	-	(3,710)	101.78%	27,713	1,552,696	1,580,409	not rated
CLM0042	FWDCLM042	Direct Loans	MULTIFAMILY CONSTRUCTION	5.67%	6/25/2027	0.072	0.000	1.247	0.000	-	151,345	99.73%	(40,804)	15,067,874	15,027,070	not rated
CLM0043	FWDCLM043	Direct Loans	MULTIFAMILY CONSTRUCTION	6.17%	6/11/2027	0.034	0.000	1.203	0.000	-	(103,478)	99.58%	(29,741)	7,009,500	6,979,759	not rated
CLM0044	FWDCLM044	Direct Loans	MULTIFAMILY CONSTRUCTION	5.19%	1/11/2030	2.814	0.000	2.814	0.000	-	(25,339)	103.03%	191,936	6,343,747	6,535,683	not rated
CLM0045	08099AAW2	Direct Loans	MULTIFAMILY CONSTRUCTION	6.30%	7/31/2030	3.755	0.000	3.749	0.000	481,932	450,696	103.78%	1,094,701	15,725,450	16,820,151	not rated
CLM0046	05499ALP7	Direct Loans	MULTIFAMILY CONSTRUCTION	6.30%	7/31/2030	3.755	0.000	3.749	0.000	236,224	202,387	103.94%	821,053	14,605,632	15,426,684	not rated
CLM0047	86899AFF2	Direct Loans	MULTIFAMILY CONSTRUCTION	7.00%	9/30/2028	2.283	0.001	2.283	0.001	2,664,773	2,446,533	100.70%	2,958,244	-	42,289,968	not rated
TNT0153	912810TM0	US Treasury	US Treasury	4.00%	11/15/2042	12.205	0.023	0.000	0.000	15,000,000	14,784,857	94.31%	14,147,097	-	14,147,097	Government/ Agency
TNT0155	912810TQ1	US Treasury	US Treasury	3.88%	2/15/2043	12.542	0.162	0.000	0.000	105,000,000	105,177,580	92.65%	97,278,332	-	97,278,332	Government/ Agency
TNT0157	912810TT5	US Treasury	US Treasury	4.13%	8/15/2053	16.317	0.036	0.000	0.000	18,000,000	16,613,307	91.75%	16,514,257	-	16,514,257	Government/ Agency
TNT0159	912810TW8	US Treasury	US Treasury	4.75%	11/15/2043	12.252	0.017	0.000	0.000	10,000,000	10,073,242	102.94%	10,293,659	-	10,293,659	Government/ Agency
TNT0160	912810UB2	US Treasury	US Treasury	4.63%	5/15/2044	12.547	0.094	0.000	0.000	55,000,000	57,182,176	101.15%	55,629,992	-	55,629,992	Government/ Agency
TNT0162	912810UD8	US Treasury	US Treasury	4.13%												

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**February 28, 2026**

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR <sup>1</sup>	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
TNT0164	912810UE6	US Treasury	US Treasury	4.50%	11/15/2054	16.169	0.197	0.000	0.000	93,000,000	91,770,154	97.69%	90,852,249	-	90,852,249	Government/ Agency
TNT0166	912810UF3	US Treasury	US Treasury	4.63%	11/15/2044	12.770	0.096	0.000	0.000	55,600,000	55,008,382	100.95%	56,125,498	-	56,125,498	Government/ Agency
TNT0167	912810UL0	US Treasury	US Treasury	5.00%	5/15/2045	12.768	0.109	0.000	0.000	60,000,000	60,887,437	105.71%	63,425,640	-	63,425,640	Government/ Agency
TNT0168	912810UQ9	US Treasury	US Treasury	4.63%	11/15/2045	13.198	0.054	0.000	0.000	30,000,000	29,453,310	100.67%	30,201,528	-	30,201,528	Government/ Agency
TNT0169	912810UR7	US Treasury	US Treasury	4.75%	2/15/2056	16.494	0.045	0.000	0.000	20,000,000	20,130,521	101.91%	20,381,250	-	20,381,250	Government/ Agency
ADV0002	NA	Equity	HIT Advisers, LLC	0.00%	na	0.000	0.000	0.000	0.000	999	999	100.00%	733,146	-	733,146	not rated
CASH	NA	Cash & Cash Equiv	Cash & Cash Equiv	0.00%	na	0.085	0.000	0.085	0.000	146,565,811	146,558,777	100.00%	146,558,777	-	146,558,777	Government/ Agency
<b>Total</b>											<b>7,829,954,240</b>	<b>7,902,886,693</b>	<b>7,638,029,112</b>	<b>528,846,577</b>	<b>8,166,875,689</b>	

ASSET ID	Ticker	CLASSIFICATION	DESCRIPTION	Contracts	Expiration	Avg Price	Notional Amount	Unrealized Gain (Loss)
<b>Futures - Long</b>								
	USM6	Futures	US Long Bond JUN 26	820	6/18/2026	118.46875	96,349,375.00	794,999.80
	WNM6	Futures	US Ultra Long Bond JUN 26	310	6/18/2026	121.593750	37,397,945.31	296,116.57
<b>Futures - Short</b>								
	UXYM6	Futures	US 10yr Ultra Bond JUN 26	1,385.00	6/18/2026	116.734375	160,551,796.88	-1,125,312.50
<b>Total</b>							<b>294,299,117.19</b>	<b>(34,196.13)</b>

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