

**AFL-CIO Housing Investment Trust  
Portfolio Schedule (Unaudited)  
February 28, 2023**

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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
AFN004	31402G5Z2	FNMA Single Family MBS	SINGLE FAMILY ARM	3.97%	7/1/2033	1.215	0.000	3.514	0.000	283,995	284,451	101.87%	289,304	-	289,304	Government/ Agency
AFN008	31401CAR4	FNMA Single Family MBS	SINGLE FAMILY ARM	3.23%	5/1/2033	1.227	0.000	3.502	0.000	118,599	118,796	101.70%	120,621	-	120,621	Government/ Agency
AFN009	31402HAM3	FNMA Single Family MBS	SINGLE FAMILY ARM	4.22%	8/1/2033	1.221	0.000	3.484	0.000	167,641	167,553	101.87%	170,778	-	170,778	Government/ Agency
AFN012	31385XKH9	FNMA Single Family MBS	SINGLE FAMILY ARM	3.90%	8/1/2033	1.285	0.000	3.550	0.000	376,726	376,446	101.71%	383,176	-	383,176	Government/ Agency
AFN013	31403UYG0	FNMA Single Family MBS	SINGLE FAMILY ARM	4.39%	11/1/2033	0.531	0.000	3.295	0.000	676,945	676,950	101.74%	688,708	-	688,708	Government/ Agency
AFN014	31401XXA0	FNMA Single Family MBS	SINGLE FAMILY ARM	3.74%	7/1/2033	1.302	0.000	3.539	0.000	103,960	103,727	100.72%	104,712	-	104,712	Government/ Agency
AFN015	31402DSK7	FNMA Single Family MBS	SINGLE FAMILY ARM	3.86%	8/1/2033	1.315	0.000	3.448	0.000	112,323	112,218	100.28%	112,636	-	112,636	Government/ Agency
AFN019	31396P5W7	FNMA Single Family MBS	SINGLE FAMILY ARM	4.87%	3/25/2037	0.282	0.000	3.810	0.000	101,716	101,088	97.81%	99,492	-	99,492	Government/ Agency
AFN021	31404KR6V	FNMA Single Family MBS	SINGLE FAMILY ARM	2.77%	4/1/2034	1.389	0.000	3.556	0.000	379,112	383,681	100.48%	380,923	-	380,923	Government/ Agency
AFN022	31405UT33	FNMA Single Family MBS	SINGLE FAMILY ARM	3.87%	11/1/2034	1.448	0.000	3.872	0.000	138,617	140,161	100.31%	139,050	-	139,050	Government/ Agency
AFN024	31396VRS9	FNMA Single Family MBS	SINGLE FAMILY ARM	5.02%	4/25/2037	0.272	0.000	3.756	0.000	238,269	237,736	98.30%	234,221	-	234,221	Government/ Agency
AFN027	3136A4TC3	FNMA Single Family MBS	SINGLE FAMILY ARM	5.17%	3/25/2042	0.368	0.000	4.960	0.001	1,638,907	1,640,907	98.87%	1,617,135	-	1,617,135	Government/ Agency
AFN028	3136A6PG3	FNMA Single Family MBS	SINGLE FAMILY ARM	5.12%	6/25/2042	0.370	0.000	5.057	0.003	3,176,892	3,178,947	98.25%	3,121,294	-	3,121,294	Government/ Agency
AFN029	3136A9HU5	FNMA Single Family MBS	SINGLE FAMILY ARM	5.08%	10/25/2042	0.395	0.000	5.372	0.001	1,388,519	1,392,919	98.06%	1,361,628	-	1,361,628	Government/ Agency
AFN034	3136AGXD9	FNMA Single Family MBS	SINGLE FAMILY ARM	5.22%	10/25/2043	0.481	0.000	5.565	0.003	3,308,773	3,321,027	98.72%	3,266,432	-	3,266,432	Government/ Agency
AFN038	31396V4B1	FNMA Single Family MBS	SINGLE FAMILY ARM	4.94%	6/25/2037	0.273	0.000	3.686	0.000	509,822	509,902	99.22%	505,858	-	505,858	Government/ Agency
AFN043	3138EJXW3	FNMA Single Family MBS	SINGLE FAMILY ARM	3.91%	10/1/2042	1.992	0.001	4.589	0.001	1,559,740	1,585,378	101.64%	1,585,251	-	1,585,251	Government/ Agency
AFN046	3140J7PV1	FNMA Single Family MBS	SINGLE FAMILY ARM	3.54%	2/1/2045	1.785	0.001	4.066	0.001	1,970,630	1,999,445	100.96%	1,989,641	-	1,989,641	Government/ Agency
AFR006	31342ATN9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	3.35%	6/1/2033	1.356	0.000	3.524	0.000	31,558	31,528	101.00%	31,872	-	31,872	Government/ Agency
AFR007	31336CLK7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.34%	10/1/2033	1.440	0.000	3.632	0.000	144,293	143,761	101.11%	145,898	-	145,898	Government/ Agency
AFR008	3128JPEZ9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.02%	7/1/2035	1.276	0.000	3.690	0.000	95,708	95,581	100.95%	96,622	-	96,622	Government/ Agency
AFR011	31396HUT4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.89%	2/15/2036	0.075	0.000	2.508	0.000	265,116	265,116	99.14%	262,836	-	262,836	Government/ Agency
AFR012	31396JYM1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.94%	4/15/2036	0.181	0.000	3.792	0.000	230,862	230,741	98.91%	228,348	-	228,348	Government/ Agency
AFR015	3137A3CK3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.09%	11/15/2040	0.378	0.000	4.934	0.001	1,874,262	1,867,471	98.47%	1,845,679	-	1,845,679	Government/ Agency
AFR017	3137AXXG3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.94%	1/15/2043	0.360	0.000	5.331	0.002	1,864,987	1,866,742	97.44%	1,817,308	-	1,817,308	Government/ Agency
AFR018	3137GAPT8	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.09%	10/15/2040	0.379	0.000	4.918	0.001	707,608	709,006	98.42%	696,406	-	696,406	Government/ Agency
AFR019	3137B3PV4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.99%	8/15/2043	0.370	0.000	5.277	0.002	1,952,430	1,951,711	97.84%	1,910,352	-	1,910,352	Government/ Agency
AFR020	31398QUV7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.07%	10/15/2040	0.364	0.000	4.980	0.001	1,473,807	1,472,969	98.83%	1,456,493	-	1,456,493	Government/ Agency
AFR022	3137BBHC7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.09%	6/15/2044	0.439	0.000	5.401	0.002	2,192,011	2,199,103	98.33%	2,155,326	-	2,155,326	Government/ Agency
AFR023	3137B6NX5	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.09%	12/15/2043	0.474	0.000	5.502	0.000	482,602	484,106	98.26%	474,219	-	474,219	Government/ Agency
AFR025	31397KEZ3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.26%	8/15/2037	0.223	0.000	3.872	0.001	1,691,895	1,704,863	100.57%	1,701,558	-	1,701,558	Government/ Agency
AFR026	3137A3L31	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.14%	11/15/2040	0.335	0.000	5.012	0.001	1,360,035	1,368,228	98.63%	1,341,449	-	1,341,449	Government/ Agency
AFR028	31397GWW1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.92%	5/15/2037	0.284	0.000	4.253	0.000	68,580	68,569	98.55%	67,583	-	67,583	Government/ Agency
FRS374	3128PQVN8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	0.754	0.000	0.753	0.000	6,405	6,399	98.77%	6,327	-	6,327	Government/ Agency
FRS376	3128PQU25	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	0.613	0.000	0.615	0.000	2,717	2,714	98.95%	2,689	-	2,689	Government/ Agency
FRS377	3128MCKV6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	12/1/2024	0.682	0.000	0.681	0.000	1,458	1,456	98.86%	1,441	-	1,441	Government/ Agency
FRS393	3128PQKX8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	11/1/2024	0.719	0.000	0.717	0.000	55,953	56,015	98.81%	55,289	-	55,289	Government/ Agency
FRS399	3128MCPK5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2025	0.896	0.000	0.894	0.000	11,563	11,574	98.61%	11,402	-	11,402	Government/ Agency
FRS400	3128PRBZ1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	0.794	0.000	0.796	0.000	6,049	6,053	98.73%	5,972	-	5,972	Government/ Agency
FRS401	3128PRNS4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2025	0.969	0.000	0.971	0.000	729	730	98.53%	718	-	718	Government/ Agency
FRS403	31294L6X6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2025	0.790	0.000	0.789	0.000	323	323	98.73%	319	-	319	Government/ Agency
FRS406	3128MCJ63	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	11/1/2024	0.609	0.000	0.608	0.000	721	721	98.95%	713	-	713	Government/ Agency
FRS409	3128MCLY9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	0.645	0.000	0.645	0.000	5,391	5,398	98.90%	5,332	-	5,332	Government/ Agency
FRS410	3128MCWR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2025	0.931	0.000	0.929	0.000	24,491	24,538	98.57%	24,141	-	24,141	Government/ Agency
FRS411	3128PT3C7	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2026	1.269	0.000	1.275	0.000	854	855	98.22%	838	-	838	Government/ Agency
FRS412	3128PUPG1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.333	0.000	1.340	0.000	8,881	8,894	98.13%	8,715	-	8,715	Government/ Agency
FRS413	3128PUR46	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	0.862	0.000	0.861	0.000	2,641	2,640	98.65%	2,605	-	2,605	Government/ Agency
FRS414	3128MMNB5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.234	0.000	1.233	0.000	23,798	23,854	98.25%	23,382	-	23,382	Government/ Agency
FRS415	3128PUFW7	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2026	0.536	0.000	0.535	0.000	6,925	6,934	99.04%	6,859	-	6,859	Government/ Agency
FRS417	3128PUVVW8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.234	0.000	1.233	0.000	7,367	7,383	98.25%	7,238	-	7,238	Government/ Agency
FRS439	3128MDNQ2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	6/1/2026	0.353	0.000	0.356	0.000	23,277	23,400	99.66%	23,199	-	23,199	Government/ Agency
FRS444	31306XNY5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	1.684	0.000	1.685	0.000	108,444	108,932	98.65%	104,811	-	104,811	Government/ Agency
FRS445	3128PT7B5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	2/1/2026	1.142	0.000	1.142	0.000	4,367	4,379	97.53%	4,260	-	4,260	Government/ Agency
FRS446	31306XCR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	8/1/2027	1.801	0.000	1.791	0.000	32,717	32,865	96.48%	31,564	-	31,564	Government/ Agency
FRS447	31306XND1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	1.884	0.000	1.884	0.000	49,833	50,048	96.37%	48,023	-	48,023	Government/ Agency
FRS448	31306XKM4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	1.533	0.000	1.533	0.000	85,963	86,350	96.89%	83,286	-	83,286	Government/ Agency
FRS449	3128PTSP1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	1/1/2026	1.108	0.000	1.108	0.000	1,117,590	1,120,369	97.59%	1,090,655	-	1,090,655	Government/ Agency
FRS450	31306YB75	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2027	1.472	0.000	1.471	0.000	65,776	66,095	96.99%	63,793	-	63,793	Government/ Agency
FRS451	3128MMRC9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2028	2.062	0.000	2.067	0.000	329,952	332,002	96.89%	319,690	-	319,690	Government/ Agency
FRS454	3128MDRN5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	6/1/2026	0.390	0.000	0.394	0.000	6,417	6,449	99.63%	6,393	-	6,393	Government/ Agency

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FRS459	3128PT4D4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2026	1.172	0.000	1.176	0.000	69,309	69,492	98.32%	68,143	-	68,143	Government/ Agency
FRS462	3128MDVC4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2026	1.068	0.000	1.066	0.000	408,530	410,662	98.42%	402,078	-	402,078	Government/ Agency
FSF807	31418PTH8	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	0.853	0.000	0.845	0.000	102,931	102,958	98.55%	101,433	-	101,433	Government/ Agency
FSF809	31418PKG9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	0.748	0.000	0.747	0.000	150	150	98.67%	148	-	148	Government/ Agency
FSF810	31418NQS2	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	0.818	0.000	0.818	0.000	5,942	5,951	98.59%	5,857	-	5,857	Government/ Agency
FSF811	31418QT78	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	0.853	0.000	0.852	0.000	2,608	2,609	98.54%	2,571	-	2,571	Government/ Agency
FSF812	31417UXT7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	0.888	0.000	0.880	0.000	9,837	9,839	98.51%	9,690	-	9,690	Government/ Agency
FSF813	31417MTG8	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	9/1/2024	0.674	0.000	0.668	0.000	5,793	5,794	98.76%	5,721	-	5,721	Government/ Agency
FSF814	31417UXN0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	0.853	0.000	0.853	0.000	3,774	3,775	98.55%	3,720	-	3,720	Government/ Agency
FSF818	31418PXW0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	0.818	0.000	0.818	0.000	230	230	98.59%	227	-	227	Government/ Agency
FSF819	31416QVA0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	7/1/2024	0.602	0.000	0.602	0.000	366	365	98.85%	362	-	362	Government/ Agency
FSF820	31418P3N3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	0.923	0.000	0.923	0.000	4,198	4,195	98.47%	4,134	-	4,134	Government/ Agency
FSF821	31418PFJ9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	0.783	0.000	0.775	0.000	172,140	172,184	98.63%	169,776	-	169,776	Government/ Agency
FSF823	31417NJZ5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	12/1/2024	0.744	0.000	0.747	0.000	152,563	152,632	99.03%	151,077	-	151,077	Government/ Agency
FSF824	31418RW64	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	3/1/2025	0.881	0.000	0.885	0.000	185,969	186,111	98.93%	183,985	-	183,985	Government/ Agency
FSF825	31417TNG7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	1/1/2025	0.778	0.000	0.782	0.000	117,111	117,195	99.00%	115,942	-	115,942	Government/ Agency
FSF826	31417SAP5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	10/1/2024	0.708	0.000	0.710	0.000	1,917	1,913	99.05%	1,899	-	1,899	Government/ Agency
FSF827	31418TLB1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2025	0.882	0.000	0.886	0.000	83,825	83,873	98.93%	82,931	-	82,931	Government/ Agency
FSF828	31418PLN3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	4/1/2025	0.848	0.000	0.852	0.000	1,060	1,061	98.96%	1,049	-	1,049	Government/ Agency
FSF829	31417YPE1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2025	0.881	0.000	0.886	0.000	38,230	38,237	98.93%	37,823	-	37,823	Government/ Agency
FSF831	31412UBX7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2024	0.491	0.000	0.493	0.000	24,518	24,529	99.22%	24,327	-	24,327	Government/ Agency
FSF896	3138AR577	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2026	1.487	0.000	1.479	0.000	58,142	58,385	96.85%	56,311	-	56,311	Government/ Agency
FSF897	31416PW78	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2024	0.527	0.000	0.522	0.000	9,198	9,205	98.95%	9,101	-	9,101	Government/ Agency
FSF912	31418T2H9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	9/1/2025	1.025	0.000	1.017	0.000	4,005	4,019	98.35%	3,939	-	3,939	Government/ Agency
FSF913	3138AAG3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.379	0.000	1.386	0.000	2,050	2,058	97.97%	2,009	-	2,009	Government/ Agency
FRS938	3140EY4P3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.00%	4/1/2031	2.777	0.001	2.762	0.001	3,185,827	3,231,101	94.57%	3,012,876	-	3,012,876	Government/ Agency
FRS936	31356HSN8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	7/1/2024	0.582	0.000	0.584	0.000	8,179	8,179	101.21%	8,278	-	8,278	Government/ Agency
FRS907	31292GUZ7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2028	1.661	0.000	1.741	0.000	559	559	102.60%	574	-	574	Government/ Agency
FRS908	31292GU20	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	4/1/2028	1.647	0.000	1.800	0.000	273	273	101.68%	277	-	277	Government/ Agency
FRS123	31292G7H3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/1/2029	1.908	0.000	2.055	0.000	9,663	9,517	104.29%	10,078	-	10,078	Government/ Agency
FRS124	31292G6K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	10/1/2029	1.956	0.000	2.077	0.000	1,594	1,594	103.49%	1,650	-	1,650	Government/ Agency
FRS130	31292HAV6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	2/1/2030	2.062	0.000	2.087	0.000	447	447	103.60%	464	-	464	Government/ Agency
FRS133	31292HAK0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/1/2030	1.946	0.000	2.095	0.000	2,272	2,238	104.42%	2,372	-	2,372	Government/ Agency
FRS138	31292HA95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2030	2.202	0.000	2.304	0.000	10,939	10,500	104.20%	11,398	-	11,398	Government/ Agency
FRS139	31293PG41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2029	1.638	0.000	1.642	0.000	3,848	3,772	102.44%	3,941	-	3,941	Government/ Agency
FRS144	31292HAA2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	12/1/2029	2.111	0.000	2.180	0.000	271	271	105.54%	286	-	286	Government/ Agency
FRS155	31293T4W4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/1/2029	1.651	0.000	1.661	0.000	3,844	3,819	103.26%	3,970	-	3,970	Government/ Agency
FRS165	31292HFU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/1/2030	2.111	0.000	2.287	0.000	395	395	105.06%	415	-	415	Government/ Agency
FRS182	31292HH56	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2031	2.141	0.000	2.239	0.000	432	432	104.99%	453	-	453	Government/ Agency
FRS183	31292HJJ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/1/2031	1.804	0.000	1.803	0.000	160	160	103.72%	166	-	166	Government/ Agency
FRS189	31298PZK9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	6/1/2031	2.106	0.000	2.291	0.000	6,196	6,197	102.70%	6,364	-	6,364	Government/ Agency
FRS208	31292HVU5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	2.838	0.000	3.172	0.000	15	52	101.53%	15	-	15	Government/ Agency
FRS212	31287VXK1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	8/1/2032	2.664	0.000	2.981	0.000	4,911	4,938	104.05%	5,110	-	5,110	Government/ Agency
FRS213	31283HSW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2032	2.490	0.000	2.811	0.000	4,829	4,857	103.73%	5,009	-	5,009	Government/ Agency
FRS221	31296SUF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	3.008	0.000	3.352	0.000	116,404	117,170	102.96%	119,845	-	119,845	Government/ Agency
FRS223	31292HK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	2.823	0.000	3.218	0.000	209,447	210,956	102.72%	215,137	-	215,137	Government/ Agency
FRS239	31297B6N7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2034	2.947	0.000	3.280	0.000	2,103	2,116	102.82%	2,162	-	2,162	Government/ Agency
FRS242	31297DTE8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.080	0.000	3.463	0.000	374,358	376,918	103.11%	386,004	-	386,004	Government/ Agency
FRS243	31297DTB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.135	0.000	3.495	0.000	136,479	137,378	103.12%	140,742	-	140,742	Government/ Agency
FRS247	31297CZM5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	1.978	0.000	2.105	0.000	53,241	53,637	101.05%	53,802	-	53,802	Government/ Agency
FRS256	31297DJN9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.148	0.000	3.542	0.000	48,306	48,662	103.18%	49,840	-	49,840	Government/ Agency
FRS257	31297DAH1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.081	0.000	3.492	0.000	17,650	17,766	103.07%	18,192	-	18,192	Government/ Agency
FRS260	31297F5C3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	2.043	0.000	2.124	0.000	69,216	69,390	100.35%	69,457	-	69,457	Government/ Agency
FRS263	31297F5W9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2034	3.123	0.000	3.499	0.000	42,646	42,926	103.16%	43,993	-	43,993	Government/ Agency
FRS264	31297GDF5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	3.182	0.000	3.480	0.000	29,925	30,154	103.28%	30,906	-	30,906	Government/ Agency
FRS268	31297HLJ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.162	0.000	3.443	0.000	117,396	117,887	101.92%	119,653	-	119,653	Government/ Agency
FRS269	31297HY86	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2035	2.786	0.000	3.095	0.000	225,509	227,237	102.55%	231,264	-	231,264	Government/ Agency
FRS270	31297HR68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.192	0.000	3.518	0.000	306,900	308,062	101.99%	313,006	-	313,006	Government/ Agency
FRS271	31297HR50	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.158	0.000	3.426	0.000	123,755	124,225	101.87%	126,065	-	126,065	Government/ Agency
FRS272	31297HAE9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2034	3.360	0.000	3.678	0.000	180,781	181,461	102.21%	184,782	-	184,782	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**February 28, 2023**

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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
FRS273	31297LBO2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	2.644	0.000	2.841	0.000	163,315	163,936	101.19%	165,252	-	165,252	Government/ Agency
FRS282	31297MR42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	3.228	0.000	3.617	0.000	155,475	156,400	103.29%	160,593	-	160,593	Government/ Agency
FRS283	31297MR34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	2.009	0.000	2.142	0.000	52,336	52,626	101.08%	52,903	-	52,903	Government/ Agency
FRS285	31297NB39	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	3.191	0.000	3.583	0.000	262,507	264,195	103.28%	271,129	-	271,129	Government/ Agency
FRS286	31297QRZ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	3.135	0.000	3.496	0.000	205,871	207,200	103.19%	212,439	-	212,439	Government/ Agency
FRS288	3128K66R6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.352	0.000	3.716	0.000	65,926	65,896	99.90%	65,859	-	65,859	Government/ Agency
FRS294	3128K7RU4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	3.261	0.000	3.625	0.000	77,853	78,285	103.31%	80,432	-	80,432	Government/ Agency
FRS298	31297V5R5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2035	3.161	0.000	3.630	0.000	122,180	122,949	105.51%	128,909	-	128,909	Government/ Agency
FRS302	31297VLY2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2035	2.843	0.000	3.180	0.000	42,551	42,843	104.53%	44,481	-	44,481	Government/ Agency
FRS313	3128K7HL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2035	3.523	0.000	3.917	0.000	26,083	25,652	99.93%	26,065	-	26,065	Government/ Agency
FRS314	3128KAYT2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2036	3.590	0.000	3.985	0.000	3,442	3,392	102.68%	3,534	-	3,534	Government/ Agency
FRS319	3128KGD70	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2036	3.584	0.000	4.015	0.000	236,461	234,729	102.79%	243,054	-	243,054	Government/ Agency
FRS320	3128KHSS6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	3.378	0.000	3.827	0.000	138,393	137,364	102.53%	141,900	-	141,900	Government/ Agency
FRS321	3128KCG43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2036	3.583	0.000	3.921	0.000	51,247	50,537	99.99%	51,240	-	51,240	Government/ Agency
FRS323	3128LXS76	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	10/1/2036	3.487	0.000	3.882	0.000	206,190	203,267	99.93%	206,041	-	206,041	Government/ Agency
FRS324	3128LXRR3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2036	3.429	0.000	3.803	0.000	40,885	40,317	99.96%	40,870	-	40,870	Government/ Agency
FRS329	3128KLAH7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2037	3.447	0.000	4.031	0.000	23,817	23,735	102.73%	24,467	-	24,467	Government/ Agency
FRS330	3128KLRU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	3.509	0.000	3.863	0.000	120,313	119,453	102.67%	123,529	-	123,529	Government/ Agency
FRS331	3128M4FX6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	3.419	0.000	3.976	0.000	38,523	38,236	102.66%	39,547	-	39,547	Government/ Agency
FRS336	3128KR6X7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.576	0.000	4.010	0.000	40,406	39,420	100.03%	40,416	-	40,416	Government/ Agency
FRS339	3128KSER9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.696	0.000	4.139	0.000	237,148	231,401	100.07%	237,317	-	237,317	Government/ Agency
FRS340	3128KR7M0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.607	0.000	4.047	0.000	78,641	76,701	100.05%	78,678	-	78,678	Government/ Agency
FRS341	3128KTKF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2037	3.314	0.000	3.615	0.000	28,341	27,659	99.79%	28,281	-	28,281	Government/ Agency
FRS343	3128L04M1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2037	3.326	0.000	3.803	0.000	99,282	99,895	106.11%	105,348	-	105,348	Government/ Agency
FRS346	3128M5NV8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	3.501	0.000	4.096	0.000	85,603	85,251	102.84%	88,036	-	88,036	Government/ Agency
FRS349	3128M5BA7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2037	3.184	0.000	3.756	0.000	228,472	229,498	103.42%	236,296	-	236,296	Government/ Agency
FRS351	3128M5DW7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2037	3.337	0.000	3.946	0.000	5,722	5,739	103.82%	5,941	-	5,941	Government/ Agency
FRS358	3128LDFN7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2038	3.735	0.000	4.331	0.000	121,893	120,141	102.76%	125,257	-	125,257	Government/ Agency
FRS363	3128LCQ25	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2038	3.831	0.000	4.312	0.000	13,760	13,693	100.22%	13,789	-	13,789	Government/ Agency
FRS364	3128MJD0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2039	3.923	0.000	4.423	0.000	236,425	237,224	100.27%	237,055	-	237,055	Government/ Agency
FRS365	312932H41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2039	4.386	0.000	4.672	0.000	100,238	100,385	96.77%	96,997	-	96,997	Government/ Agency
FRS368	3128KXP28	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2037	3.162	0.000	3.906	0.000	2,956	3,039	106.04%	3,135	-	3,135	Government/ Agency
FRS371	312938FB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	4.105	0.000	4.456	0.000	6,568	6,567	98.66%	6,480	-	6,480	Government/ Agency
FRS372	312938CG6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	4.199	0.000	4.592	0.000	209,241	209,339	98.71%	206,542	-	206,542	Government/ Agency
FRS385	312941SC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2040	4.266	0.000	4.855	0.000	588,151	593,636	100.56%	591,418	-	591,418	Government/ Agency
FRS386	312941WB9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2040	4.284	0.000	4.562	0.000	209,216	211,104	96.74%	202,400	-	202,400	Government/ Agency
FRS389	312942AD7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2040	4.685	0.000	5.069	0.000	72,384	73,039	96.69%	69,987	-	69,987	Government/ Agency
FRS391	312942KX2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2040	4.228	0.001	4.708	0.001	752,000	759,643	98.76%	742,684	-	742,684	Government/ Agency
FRS392	312946EH5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2041	3.567	0.000	3.830	0.000	94,440	96,631	99.91%	94,357	-	94,357	Government/ Agency
FRS419	3128MJQX1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2041	4.858	0.001	5.147	0.001	1,439,878	1,447,703	93.83%	1,351,063	-	1,351,063	Government/ Agency
FRS420	3129447K1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	4.607	0.000	4.939	0.000	13,449	13,695	96.73%	13,010	-	13,010	Government/ Agency
FRS426	3128MJQ78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.874	0.001	5.168	0.001	1,818,394	1,835,940	93.82%	1,705,941	-	1,705,941	Government/ Agency
FRS427	3132GKF43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2041	4.839	0.001	5.125	0.001	901,678	910,223	93.84%	846,101	-	846,101	Government/ Agency
FRS429	3132HLM34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	5.053	0.002	5.246	0.002	2,304,625	2,328,375	91.01%	2,097,505	-	2,097,505	Government/ Agency
FRS431	31292SAN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	5.098	0.003	5.303	0.003	3,574,834	3,604,864	90.95%	3,251,416	-	3,251,416	Government/ Agency
FRS432	3132HNTY5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	5.055	0.000	5.264	0.000	272,255	276,192	90.99%	247,715	-	247,715	Government/ Agency
FRS433	3132HQBE1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	5.076	0.001	5.295	0.002	2,014,226	2,061,435	90.95%	1,832,008	-	1,832,008	Government/ Agency
FRS434	31292SAX8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	5.106	0.002	5.329	0.002	3,122,476	3,194,395	90.92%	2,838,877	-	2,838,877	Government/ Agency
FRS435	3132HP4F8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	5.150	0.001	5.370	0.001	1,599,424	1,636,754	90.86%	1,453,165	-	1,453,165	Government/ Agency
FRS437	3132HRH45	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	5.073	0.002	5.253	0.002	2,958,397	3,022,677	90.96%	2,690,840	-	2,690,840	Government/ Agency
FRS438	3132HPN42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	5.084	0.001	5.475	0.002	1,913,515	1,970,933	93.57%	1,790,476	-	1,790,476	Government/ Agency
FRS440	3132GRKD2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.876	0.002	5.171	0.002	2,920,679	2,992,157	93.82%	2,740,043	-	2,740,043	Government/ Agency
FRS441	3132GRKB6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.861	0.002	5.158	0.002	2,398,399	2,471,246	93.82%	2,250,092	-	2,250,092	Government/ Agency
FRS442	3132GTYY7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2042	4.956	0.001	5.280	0.001	1,752,858	1,793,879	93.74%	1,643,083	-	1,643,083	Government/ Agency
FRS453	312934SC7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.186	0.001	4.641	0.001	1,043,289	1,075,109	98.74%	1,030,111	-	1,030,111	Government/ Agency
FRS455	3132GEZY9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2041	4.496	0.000	5.034	0.000	401,682	414,810	98.85%	397,074	-	397,074	Government/ Agency
FRS456	3132GRTL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	4.325	0.000	4.778	0.000	267,352	276,250	99.13%	265,032	-	265,032	Government/ Agency
FRS457	3128M7CL8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2039	3.926	0.000	4.304	0.000	275,497	283,774	98.62%	271,684	-	271,684	Government/ Agency
FRS458	3128M6T73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2038	3.518	0.000	3.776	0.000	205,049	210,887	98.47%	201,921	-	201,921	Government/ Agency
FRS463	312942U78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2040	4.422	0.001	4.934	0.001	825,287	857,059	98.85%	815,791	-	815,791	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**February 28, 2023**

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE		CONTRIB		SPREAD		CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR									
FRS464	312936FJ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2039	4.261	0.001	4.720	0.001	4.720	0.001	1,310,465	1,358,746	98.76%	1,294,228	-	1,294,228	Government/ Agency
FRS465	312933RC0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2039	4.251	0.001	4.703	0.001	4.703	0.001	834,671	864,940	98.75%	824,260	-	824,260	Government/ Agency
FRS469	3132L5TQ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2040	3.831	0.000	4.164	0.000	4.164	0.000	321,543	333,396	98.53%	316,822	-	316,822	Government/ Agency
FRS470	3132GFVU8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	4.566	0.000	5.120	0.000	5.120	0.000	199,145	206,966	98.86%	196,869	-	196,869	Government/ Agency
FRS471	312944Q95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2040	4.367	0.000	4.821	0.000	4.821	0.000	165,220	171,548	98.81%	163,258	-	163,258	Government/ Agency
FRS472	3132GDJ60	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2041	4.467	0.000	4.991	0.000	4.991	0.000	479,861	498,482	98.85%	474,346	-	474,346	Government/ Agency
FRS473	3128MJCUC	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2044	4.718	0.001	5.413	0.001	5.413	0.001	1,520,456	1,586,748	99.07%	1,506,313	-	1,506,313	Government/ Agency
FRS474	312938GE7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	4.260	0.000	4.714	0.000	4.714	0.000	426,918	426,918	98.75%	406,625	-	406,625	Government/ Agency
FRS475	312945RT7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2041	4.225	0.000	4.625	0.000	4.625	0.000	150,301	155,998	98.69%	148,334	-	148,334	Government/ Agency
FRS476	3132M3DF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	4.647	0.000	5.284	0.001	5.284	0.001	632,850	659,645	99.10%	627,161	-	627,161	Government/ Agency
FRS479	3128MJTNO	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2043	5.168	0.001	5.423	0.001	5.423	0.001	1,517,779	1,493,820	90.64%	1,375,717	-	1,375,717	Government/ Agency
FRS480	31292SCB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	5.100	0.001	5.607	0.001	5.607	0.001	904,965	915,634	93.33%	844,619	-	844,619	Government/ Agency
FRS481	3132M9PA6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	5.019	0.001	5.503	0.001	5.503	0.001	709,077	717,444	93.33%	661,793	-	661,793	Government/ Agency
FRS482	3132M9Y73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	5.121	0.000	5.658	0.000	5.658	0.000	545,425	551,848	93.33%	509,054	-	509,054	Government/ Agency
FRS483	3132MAAK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	4.798	0.000	5.208	0.000	5.208	0.000	101,614	102,827	93.33%	94,838	-	94,838	Government/ Agency
FRS484	3128MJV56	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	4.956	0.002	5.593	0.002	5.593	0.002	2,053,995	2,135,525	96.18%	1,975,478	-	1,975,478	Government/ Agency
FRS485	3132QLTA1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	4.993	0.000	5.666	0.000	5.666	0.000	249,847	260,782	96.18%	240,296	-	240,296	Government/ Agency
FRS486	3132QLS3J	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2044	4.951	0.000	5.577	0.000	5.577	0.000	429,708	448,577	96.18%	413,282	-	413,282	Government/ Agency
FRS488	3128MJVW7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2045	4.956	0.000	5.608	0.000	5.608	0.000	458,394	478,774	96.18%	440,871	-	440,871	Government/ Agency
FRS489	3132JNQ59	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2043	4.886	0.001	5.422	0.001	5.422	0.001	723,440	754,446	96.30%	696,690	-	696,690	Government/ Agency
FRS490	3132M9L27	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2044	4.824	0.000	5.384	0.000	5.384	0.000	416,733	435,115	96.24%	401,063	-	401,063	Government/ Agency
FRS491	3132M75X2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2044	4.923	0.001	5.519	0.001	5.519	0.001	910,975	950,876	96.24%	876,721	-	876,721	Government/ Agency
FRS492	3132QNE62	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	4.852	0.001	5.503	0.001	5.503	0.001	1,512,564	1,582,187	96.18%	1,454,744	-	1,454,744	Government/ Agency
FRS493	3128MJVL1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2044	4.948	0.000	5.583	0.000	5.583	0.000	523,083	546,019	96.18%	503,087	-	503,087	Government/ Agency
FRS494	3128MJVR8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2045	5.095	0.001	5.647	0.002	5.647	0.002	1,821,645	1,872,773	93.33%	1,700,172	-	1,700,172	Government/ Agency
FRS495	3128MJVV9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2045	5.091	0.002	5.626	0.002	5.626	0.002	2,473,341	2,539,165	93.33%	2,308,410	-	2,308,410	Government/ Agency
FRS496	3132M8F68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2044	4.911	0.000	5.505	0.000	5.505	0.000	401,198	418,637	96.24%	386,112	-	386,112	Government/ Agency
FRS497	3132L6ST9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2044	4.947	0.001	5.568	0.002	5.568	0.002	1,796,421	1,875,150	96.18%	1,727,750	-	1,727,750	Government/ Agency
FRS498	3128MJV31	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	4.900	0.000	5.580	0.000	5.580	0.000	487,344	508,965	96.11%	468,410	-	468,410	Government/ Agency
FRS499	3132QRA26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	5.225	0.001	5.763	0.001	5.763	0.001	1,121,736	1,144,116	93.27%	1,046,234	-	1,046,234	Government/ Agency
FRS500	3128MJWQ9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	5.151	0.001	5.703	0.001	5.703	0.001	1,411,529	1,431,567	93.27%	1,316,522	-	1,316,522	Government/ Agency
FRS501	3128MJVP2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2044	4.707	0.000	5.454	0.000	5.454	0.000	164,766	173,872	98.91%	162,976	-	162,976	Government/ Agency
FRS502	3128MJVB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	5.053	0.001	5.566	0.002	5.566	0.002	1,845,651	1,881,301	93.36%	1,723,154	-	1,723,154	Government/ Agency
FRS503	3132MAVQ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2044	4.758	0.001	5.509	0.001	5.509	0.001	1,054,697	1,112,797	98.91%	1,043,238	-	1,043,238	Government/ Agency
FRS504	3132GGH88	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	4.539	0.000	5.014	0.000	5.014	0.000	169,731	178,245	98.85%	167,786	-	167,786	Government/ Agency
FRS505	3132QLEX7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2044	4.681	0.000	5.262	0.000	5.262	0.000	59,047	62,322	98.91%	58,405	-	58,405	Government/ Agency
FRS506	3128MJXE5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2045	5.172	0.002	5.747	0.002	5.747	0.002	2,849,421	2,917,349	93.21%	2,655,851	-	2,655,851	Government/ Agency
FRS507	3128MJYR5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2046	5.706	0.003	5.880	0.003	5.880	0.003	3,652,828	3,691,769	85.80%	3,134,277	-	3,134,277	Government/ Agency
FRS508	3128MJYF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	4/1/2046	5.599	0.001	5.740	0.001	5.740	0.001	822,865	831,603	86.58%	712,430	-	712,430	Government/ Agency
FRS509	3128MJSJ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	1/1/2043	5.190	0.001	5.259	0.001	5.259	0.001	1,271,327	1,284,172	87.44%	1,111,639	-	1,111,639	Government/ Agency
FRS511	3132QRC40	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2045	5.318	0.001	5.646	0.001	5.646	0.001	798,336	815,807	90.39%	721,616	-	721,616	Government/ Agency
FRS512	3128MJVQ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2045	5.321	0.000	5.648	0.000	5.648	0.000	590,238	603,149	90.52%	534,254	-	534,254	Government/ Agency
FRS513	3128MJYT1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	5.507	0.001	5.895	0.001	5.895	0.001	1,027,553	1,050,341	90.02%	924,953	-	924,953	Government/ Agency
FRS514	3128MJWU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2045	5.400	0.001	5.744	0.001	5.744	0.001	1,595,360	1,630,467	90.39%	1,442,047	-	1,442,047	Government/ Agency
FRS515	3132VGQ26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	5.534	0.002	5.927	0.002	5.927	0.002	2,374,582	2,427,619	90.02%	2,137,482	-	2,137,482	Government/ Agency
FRS516	3128MJXK1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2045	5.209	0.003	5.774	0.004	5.774	0.004	4,309,429	4,387,795	93.21%	4,016,675	-	4,016,675	Government/ Agency
FRS517	3128MJYC8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2046	5.166	0.001	5.836	0.001	5.836	0.001	1,078,294	1,100,423	93.05%	1,003,357	-	1,003,357	Government/ Agency
FRS519	3132WGFX0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	5.174	0.001	5.802	0.001	5.802	0.001	1,670,567	1,705,574	92.93%	1,552,381	-	1,552,381	Government/ Agency
FRS520	3132WEKW1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	5.179	0.004	5.809	0.005	5.809	0.005	5,257,745	5,365,604	93.05%	4,892,354	-	4,892,354	Government/ Agency
FRS521	3132WFFT1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	4.998	0.001	5.728	0.001	5.728	0.001	715,735	737,035	95.90%	686,362	-	686,362	Government/ Agency
FRS522	3132QREU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2045	4.948	0.001	5.740	0.001	5.740	0.001	657,175	676,903	96.11%	631,643	-	631,643	Government/ Agency
FRS523	3128MJX88	Freddie Mac Single Family MBS	3															

**AFL-CIO Housing Investment Trust**  
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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
FRS534	3132WEWCW0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	4.913	0.001	5.694	0.001	1,119,264	1,153,649	95.90%	1,073,331	-	1,073,331	Government/ Agency
FRS535	3132QXA49	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	4.875	0.001	5.614	0.001	1,348,065	1,389,305	95.96%	1,293,584	-	1,293,584	Government/ Agency
FRS536	3128MJU81	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2044	4.984	0.003	5.523	0.003	3,332,075	3,449,866	96.24%	3,206,784	-	3,206,784	Government/ Agency
FRS537	3128MJVV6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2045	4.909	0.003	5.640	0.004	4,280,249	4,423,960	96.05%	4,111,280	-	4,111,280	Government/ Agency
FRS538	3128MJXY1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2046	4.992	0.001	5.652	0.001	676,706	697,272	95.96%	649,358	-	649,358	Government/ Agency
FRS539	3132WGUH8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2046	4.832	0.001	5.666	0.001	922,820	951,124	95.90%	884,948	-	884,948	Government/ Agency
FRS540	3132WJP54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	4.894	0.001	5.831	0.001	787,106	811,258	95.86%	754,558	-	754,558	Government/ Agency
FRS541	3132WJFB2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	4.946	0.001	5.825	0.002	1,700,668	1,752,749	95.90%	1,630,874	-	1,630,874	Government/ Agency
FRS542	3132WJLF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	4.893	0.000	5.796	0.000	503,135	518,605	95.86%	482,330	-	482,330	Government/ Agency
FRS543	3132QS4X3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2045	4.907	0.005	5.621	0.006	6,380,179	6,609,902	96.05%	6,128,312	-	6,128,312	Government/ Agency
FRS545	3128MJX54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	4.924	0.000	5.697	0.000	4,223	4,384	95.96%	4,053	-	4,053	Government/ Agency
FRS546	31335AWV4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	4.917	0.000	5.736	0.000	4,769	4,951	95.96%	4,576	-	4,576	Government/ Agency
FRS547	3128MJ2H2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2047	4.883	0.000	5.704	0.000	60,825	63,180	95.80%	58,272	-	58,272	Government/ Agency
FRS548	3132QVJF9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	4.881	0.000	5.634	0.000	80,658	83,708	96.05%	77,744	-	77,744	Government/ Agency
FRS549	3128MJ2D1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2047	4.825	0.003	5.736	0.003	3,530,353	3,666,832	95.05%	3,355,684	-	3,355,684	Government/ Agency
FSF122	31371E4Y8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	5/1/2025	0.746	0.000	0.753	0.000	44	44	101.74%	45	-	45	Government/ Agency
FSF170	31378FZ81	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2027	1.418	0.000	1.482	0.000	14,627	14,627	101.92%	14,908	-	14,908	Government/ Agency
FSF183	31371GVF4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	7/1/2028	1.607	0.000	1.762	0.000	490	490	102.46%	502	-	502	Government/ Agency
FSF185	31371GX47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2028	1.646	0.000	1.712	0.000	421	421	102.40%	431	-	431	Government/ Agency
FSF187	31380LKF9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	1.798	0.000	2.012	0.000	10,503	10,502	101.91%	10,703	-	10,703	Government/ Agency
FSF188	31379YRM7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	1.847	0.000	2.054	0.000	14,577	14,577	101.95%	14,861	-	14,861	Government/ Agency
FSF199	31371HDU9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2028	1.777	0.000	1.922	0.000	17,633	17,555	100.28%	17,684	-	17,684	Government/ Agency
FSF200	31371HF05	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2029	1.792	0.000	1.958	0.000	20,103	20,016	100.31%	20,165	-	20,165	Government/ Agency
FSF206	31378QD99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2028	1.733	0.000	1.863	0.000	14,149	14,074	100.21%	14,179	-	14,179	Government/ Agency
FSF210	31378UH3X	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/1/2027	0.509	0.000	0.518	0.000	4,860	4,861	100.45%	4,881	-	4,881	Government/ Agency
FSF242	31371JDS0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2030	1.857	0.000	2.141	0.000	4,534	4,430	104.48%	4,737	-	4,737	Government/ Agency
FSF260	31371J3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	1.969	0.000	2.252	0.000	115	115	103.83%	119	-	119	Government/ Agency
FSF264	31371J3W2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	5/1/2031	2.093	0.000	2.228	0.000	131	131	105.90%	139	-	139	Government/ Agency
FSF267	31387JEM4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	2.231	0.000	2.463	0.000	44,626	44,668	104.46%	46,616	-	46,616	Government/ Agency
FSF268	31387JTH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/1/2031	2.118	0.000	2.329	0.000	86,164	86,256	103.99%	89,599	-	89,599	Government/ Agency
FSF289	31387XF83	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	9/1/2031	0.257	0.000	0.261	0.000	4,094	4,120	100.06%	4,097	-	4,097	Government/ Agency
FSF294	31388KPY2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2031	2.449	0.000	2.557	0.000	22,086	22,111	104.91%	23,171	-	23,171	Government/ Agency
FSF295	31385H3F7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/1/2032	2.290	0.000	2.650	0.000	9,616	9,623	104.96%	10,093	-	10,093	Government/ Agency
FSF307	31388XSQ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	2/1/2032	2.343	0.000	2.728	0.000	11,216	11,199	103.40%	11,597	-	11,597	Government/ Agency
FSF315	31389F8R8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2031	2.250	0.000	2.183	0.000	55,538	55,621	105.06%	58,346	-	58,346	Government/ Agency
FSF320	31385H6T4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2032	2.189	0.000	2.531	0.000	209	209	104.67%	219	-	219	Government/ Agency
FSF321	31371JSB1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2030	2.178	0.000	2.436	0.000	7,130	7,134	104.41%	7,445	-	7,445	Government/ Agency
FSF324	31389NR23	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	2.397	0.000	2.587	0.000	54,212	54,352	104.91%	56,874	-	56,874	Government/ Agency
FSF327	31390FSW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	2.603	0.000	2.705	0.000	47,050	47,074	105.50%	49,637	-	49,637	Government/ Agency
FSF328	31390FE54	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2032	2.512	0.000	2.625	0.000	17,296	17,404	105.16%	18,188	-	18,188	Government/ Agency
FSF375	31385WT33	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2032	2.432	0.000	2.836	0.000	925	930	103.63%	958	-	958	Government/ Agency
FSF397	31378QDP3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2028	1.644	0.000	1.664	0.000	20,547	20,547	101.81%	20,919	-	20,919	Government/ Agency
FSF415	31401NXX2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	2.537	0.000	2.715	0.000	97,724	98,200	99.93%	97,657	-	97,657	Government/ Agency
FSF433	31403NFZ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2033	3.013	0.000	3.400	0.000	120,553	120,577	101.85%	122,781	-	122,781	Government/ Agency
FSF474	31403YNJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2034	2.812	0.000	3.186	0.000	47,832	47,984	101.40%	48,503	-	48,503	Government/ Agency
FSF475	31404EQ22	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2034	2.827	0.000	3.131	0.000	21,980	22,048	101.38%	22,284	-	22,284	Government/ Agency
FSF552	31405FHB1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2034	2.955	0.000	3.469	0.000	144,980	145,613	103.01%	149,349	-	149,349	Government/ Agency
FSF559	31405JZK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2034	3.038	0.000	3.382	0.000	23,677	23,652	101.68%	24,075	-	24,075	Government/ Agency
FSF562	31404X3E2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2034	3.012	0.000	3.322	0.000	197,933	197,033	99.50%	196,942	-	196,942	Government/ Agency
FSF565	31405PAT7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	2.843	0.000	3.120	0.000	101,229	101,505	101.36%	102,601	-	102,601	Government/ Agency
FSF567	31405JA87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2034	3.257	0.000	3.624	0.000	71,428	71,623	102.00%	72,857	-	72,857	Government/ Agency
FSF570	31405PBS8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	2.879	0.000	3.165	0.000	47,006	47,124	101.40%	47,665	-	47,665	Government/ Agency
FSF574	31405KFN6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.251	0.000	3.662	0.000	51,766	51,881	102.08%	52,842	-	52,842	Government/ Agency
FSF577	31405NDX0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.087	0.000	3.447	0.000	82,874	83,023	101.81%	84,369	-	84,369	Government/ Agency
FSF578	31405NDA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.236	0.000	3.633	0.000	101,452	101,630	102.06%	103,541	-	103,541	Government/ Agency
FSF581	31405QRG5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	3.060	0.000	3.596	0.000	203,772	205,207	103.13%	210,142	-	210,142	Government/ Agency
FSF601	31406GMH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2035	3.308	0.000	3.723	0.000	93,043	93,271	102.17%	95,063	-	95,063	Government/ Agency
FSF620	31405TP97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2034	2.711	0.000	3.072	0.000	49,156	49,484	102.36%	50,317	-	50,317	Government/ Agency
FSF635	31406S6D0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	3.092	0.000	3.626	0.000	95,834	96,324	103.23%	98,925	-	98,925	Government/ Agency
FSF637	31406PRW1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	3/1/2035	2.794	0.000	3.177	0.000	5,033	5,060	102.53%	5,160	-	5,160	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**February 28, 2023**

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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
FSF644	31407D4B8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.366	0.000	3.758	0.000	63,377	63,375	99.83%	63,270	-	63,270	Government/ Agency
FSF645	31407BXTX7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.263	0.000	3.734	0.000	101,966	101,933	99.83%	101,789	-	101,789	Government/ Agency
FSF646	31407C6H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2035	3.361	0.000	3.821	0.000	131,838	131,977	102.28%	134,848	-	134,848	Government/ Agency
FSF653	31407JLQ3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2035	3.153	0.000	3.594	0.000	94,015	94,077	101.97%	95,865	-	95,865	Government/ Agency
FSF662	31407JMM1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	3.037	0.000	3.701	0.000	37,178	37,326	103.21%	38,373	-	38,373	Government/ Agency
FSF663	31407G5W4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	3.068	0.000	3.604	0.000	68,933	69,219	103.19%	71,130	-	71,130	Government/ Agency
FSF666	31406UKE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2035	3.410	0.000	3.856	0.000	62,676	62,739	102.32%	64,132	-	64,132	Government/ Agency
FSF667	31371MER4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	2.911	0.000	3.593	0.000	52,123	52,381	103.15%	53,764	-	53,764	Government/ Agency
FSF673	31407UEN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2035	0.959	0.000	1.004	0.000	2,574	2,574	99.96%	2,573	-	2,573	Government/ Agency
FSF678	31407XRZ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	3.165	0.000	3.692	0.000	150,649	150,674	103.35%	155,697	-	155,697	Government/ Agency
FSF702	31409T5V6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	3.254	0.000	3.674	0.000	24,922	24,787	102.02%	25,426	-	25,426	Government/ Agency
FSF703	31371MQC4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2036	3.099	0.000	3.676	0.000	24,742	24,601	102.07%	25,255	-	25,255	Government/ Agency
FSF704	31408JJCJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	1.528	0.000	1.581	0.000	4,785	4,757	99.88%	4,779	-	4,779	Government/ Agency
FSF705	31408W4C3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2036	2.996	0.000	3.656	0.000	128,360	128,402	103.18%	132,447	-	132,447	Government/ Agency
FSF706	31408BYR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	2/1/2036	3.053	0.000	3.610	0.000	162,746	162,808	103.18%	167,914	-	167,914	Government/ Agency
FSF729	31410R5U9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2036	3.217	0.000	3.658	0.000	123,793	122,412	102.12%	126,415	-	126,415	Government/ Agency
FSF731	31410MDY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2036	3.427	0.000	3.945	0.000	277,263	274,207	102.53%	284,267	-	284,267	Government/ Agency
FSF732	31408ERU8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2036	3.057	0.000	3.702	0.000	64,720	63,954	102.18%	66,132	-	66,132	Government/ Agency
FSF734	31409X3M9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	5/1/2036	2.987	0.000	3.695	0.000	41,359	41,418	105.61%	43,680	-	43,680	Government/ Agency
FSF743	31412BWQ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2037	2.885	0.000	3.496	0.000	26,226	26,254	103.02%	27,018	-	27,018	Government/ Agency
FSF744	31411WGA9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.630	0.000	4.162	0.000	56,972	56,236	100.04%	56,992	-	56,992	Government/ Agency
FSF745	31412XMY7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2037	3.154	0.000	3.954	0.000	100,636	100,734	103.69%	104,353	-	104,353	Government/ Agency
FSF752	31371NEU5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.589	0.000	4.111	0.000	54,498	53,680	99.93%	54,460	-	54,460	Government/ Agency
FSF754	31411WFFV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2037	2.976	0.000	3.369	0.000	340	341	101.70%	346	-	346	Government/ Agency
FSF755	31411X2J3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2037	3.335	0.000	4.109	0.000	273	274	102.75%	280	-	280	Government/ Agency
FSF757	31413HTJ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2037	3.445	0.000	4.014	0.000	9,092	9,127	102.46%	9,315	-	9,315	Government/ Agency
FSF760	31414LZ68	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2038	3.374	0.000	3.913	0.000	188	189	102.44%	193	-	193	Government/ Agency
FSF761	31411FHZ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	3.047	0.000	3.428	0.000	3,214	3,226	101.76%	3,271	-	3,271	Government/ Agency
FSF762	31412SGP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	3.397	0.000	4.082	0.000	5,600	5,622	102.75%	5,754	-	5,754	Government/ Agency
FSF763	31413DD61	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2037	3.277	0.000	3.968	0.000	6,256	6,280	102.46%	6,410	-	6,410	Government/ Agency
FSF765	31413UR76	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	3.335	0.000	4.018	0.000	7,187	7,215	102.50%	7,366	-	7,366	Government/ Agency
FSF766	31413YTT8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	3.406	0.000	4.133	0.000	116,117	116,613	102.71%	119,265	-	119,265	Government/ Agency
FSF767	31414AW65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2038	3.379	0.000	4.182	0.000	55,156	55,174	102.61%	56,595	-	56,595	Government/ Agency
FSF771	31414SYM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2038	3.629	0.000	4.210	0.000	20,923	20,723	100.02%	20,927	-	20,927	Government/ Agency
FSF786	31414CU97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2038	3.956	0.000	4.394	0.000	15,144	15,188	98.51%	14,918	-	14,918	Government/ Agency
FSF794	31415MET8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2038	3.601	0.000	4.164	0.000	5,101	5,176	102.56%	5,231	-	5,231	Government/ Agency
FSF796	31414AHL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2037	3.153	0.000	3.831	0.000	14,581	14,869	103.44%	15,083	-	15,083	Government/ Agency
FSF798	31368HMU4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2036	2.769	0.000	3.547	0.000	141,997	145,672	105.17%	149,334	-	149,334	Government/ Agency
FSF801	31416TDZ9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2039	4.270	0.000	4.732	0.000	54,611	54,709	98.67%	53,885	-	53,885	Government/ Agency
FSF802	31416TED7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.140	0.000	4.573	0.000	362,394	363,052	98.59%	357,292	-	357,292	Government/ Agency
FSF803	31416TE21	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.121	0.000	4.579	0.000	613,532	615,514	98.58%	604,796	-	604,796	Government/ Agency
FSF804	31412UY79	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	3.952	0.001	4.349	0.001	1,193,579	1,196,892	98.47%	1,175,339	-	1,175,339	Government/ Agency
FSF808	31417YNE3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2040	4.037	0.000	4.691	0.000	289,668	294,277	100.34%	290,660	-	290,660	Government/ Agency
FSF816	31416A4V9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	11/1/2038	3.746	0.000	4.320	0.000	34,027	34,547	100.08%	34,055	-	34,055	Government/ Agency
FSF817	31418RBS9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2040	3.736	0.000	4.275	0.000	41,822	42,501	99.96%	41,807	-	41,807	Government/ Agency
FSF830	31416J5H0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2039	3.994	0.000	4.474	0.000	133,697	135,244	98.56%	131,778	-	131,778	Government/ Agency
FSF833	31418X2G2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2040	4.209	0.000	4.720	0.000	571,761	581,384	98.64%	563,958	-	563,958	Government/ Agency
FSF834	31418U3V4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2040	4.041	0.001	4.703	0.001	776,999	802,540	100.36%	779,760	-	779,760	Government/ Agency
FSF835	31418XDN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	4.235	0.000	4.770	0.000	109,296	111,142	98.66%	107,828	-	107,828	Government/ Agency
FSF836	31419ADT1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2040	4.406	0.000	4.732	0.000	106	107	96.66%	102	-	102	Government/ Agency
FSF838	31419GRA4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	4.547	0.000	4.915	0.000	115,005	116,379	96.62%	111,120	-	111,120	Government/ Agency
FSF839	31419E3V9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	4.565	0.001	4.919	0.001	1,146,036	1,160,195	96.62%	1,107,340	-	1,107,340	Government/ Agency
FSF840	31419E3Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	4.500	0.001	4.836	0.001	958,527	970,384	96.65%	926,420	-	926,420	Government/ Agency
FSF841	31416WJL7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2040	4.273	0.000	4.798	0.000	124,819	126,453	98.68%	123,169	-	123,169	Government/ Agency
FSF842	3138A4RP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	4.600	0.001	4.930	0.002	2,039,180	2,034,082	96.62%	1,970,167	-	1,970,167	Government/ Agency
FSF843	31412RHW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2040	4.231	0.000	4.782	0.000	154,170	156,183	98.67%	152,126	-	152,126	Government/ Agency
FSF844	31417MTA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2039	4.132	0.000	4.647	0.000	93,940	95,141	98.62%	92,640	-	92,640	Government/ Agency
FSF845	31419B5R2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2040	4.283	0.000	4.890	0.000	107,368	108,798	98.72%	105,999	-	105,999	Government/ Agency
FSF846	31416W5N3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	9/1/2040	4.111	0.001	4.811	0.001	1,224,635	1,254,856	100.39%	1,229,391	-	1,229,391	Government/ Agency
FSF847	3138A9AL8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2041	4.095	0.000	4.772	0.000	619,176	633,634	100.36%	621,393	-	621,393	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**February 28, 2023**

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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
FSF848	31417YXL6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2041	4.164	0.000	4.879	0.001	734,465	750,807	100.41%	737,478	-	737,478	Government/ Agency
FSF849	31416YDW5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2041	4.108	0.001	4.839	0.001	785,391	805,334	100.40%	788,527	-	788,527	Government/ Agency
FSF853	3138A8G83	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2041	4.572	0.000	4.929	0.000	53,203	53,394	96.61%	51,401	-	51,401	Government/ Agency
FSF856	3138AXP43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	5.024	0.000	5.306	0.000	597,239	604,427	93.64%	559,266	-	559,266	Government/ Agency
FSF857	3138E6EK8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.990	0.000	5.267	0.000	554,285	560,956	93.67%	519,207	-	519,207	Government/ Agency
FSF858	3138E3AA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.898	0.000	5.187	0.000	117,742	119,190	93.72%	110,348	-	110,348	Government/ Agency
FSF859	3138E57H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2042	4.874	0.000	5.143	0.000	387,137	391,833	93.76%	362,972	-	362,972	Government/ Agency
FSF860	31418AF45	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	5.029	0.000	5.319	0.000	543,664	551,591	93.64%	509,088	-	509,088	Government/ Agency
FSF862	3138EAMS3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	4/1/2042	5.107	0.000	5.263	0.000	69,356	70,380	90.98%	63,100	-	63,100	Government/ Agency
FSF863	31418AFH6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	5/1/2042	5.081	0.000	5.235	0.000	216,215	219,143	91.01%	196,770	-	196,770	Government/ Agency
FSF864	3138AT4S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	4.950	0.001	5.230	0.001	1,452,480	1,487,128	93.71%	1,361,099	-	1,361,099	Government/ Agency
FSF865	3138LX5Q8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	5.089	0.000	5.246	0.000	447,106	456,011	91.01%	406,918	-	406,918	Government/ Agency
FSF866	3138LQPC2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	5.157	0.000	5.326	0.000	300,013	305,965	90.90%	272,718	-	272,718	Government/ Agency
FSF867	3138LUDV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	5.203	0.000	5.372	0.000	230,557	235,090	90.83%	209,418	-	209,418	Government/ Agency
FSF868	3138M1K31	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	4.866	0.000	4.994	0.000	424,916	433,312	91.33%	388,070	-	388,070	Government/ Agency
FSF869	3138LWEN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	5.202	0.000	5.383	0.000	236,351	241,076	90.82%	214,642	-	214,642	Government/ Agency
FSF870	3138LWD73	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	5.069	0.000	5.238	0.000	247,320	252,234	91.00%	225,067	-	225,067	Government/ Agency
FSF871	3138M5356	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	5.186	0.000	5.353	0.000	354,663	361,708	90.88%	322,313	-	322,313	Government/ Agency
FSF872	3138LW6E6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	5.177	0.000	5.355	0.000	381,993	389,463	90.86%	347,064	-	347,064	Government/ Agency
FSF873	31418AHJ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	5.157	0.000	5.325	0.000	143,903	146,760	90.90%	130,807	-	130,807	Government/ Agency
FSF877	3138MQWL3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	5.158	0.000	5.313	0.000	481,404	491,204	90.93%	437,746	-	437,746	Government/ Agency
FSF878	31417DKR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	5.122	0.002	5.418	0.002	2,330,906	2,395,823	93.58%	2,181,305	-	2,181,305	Government/ Agency
FSF880	3138MPP58	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	5.108	0.000	5.451	0.000	109,217	112,335	93.53%	102,154	-	102,154	Government/ Agency
FSF881	31417CNL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2042	5.090	0.002	5.391	0.002	2,651,837	2,719,120	93.59%	2,481,982	-	2,481,982	Government/ Agency
FSF884	3138LWDDV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2042	5.008	0.000	5.325	0.000	30,476	31,484	93.63%	28,534	-	28,534	Government/ Agency
FSF885	31417CCF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	5.053	0.000	5.360	0.000	27,879	28,789	93.61%	26,097	-	26,097	Government/ Agency
FSF886	3138EKD51	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	5.088	0.000	5.393	0.000	46,089	47,610	93.59%	43,136	-	43,136	Government/ Agency
FSF888	31417DK77	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	5.130	0.000	5.434	0.000	190,100	195,843	93.56%	177,860	-	177,860	Government/ Agency
FSF920	3138EKG41	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	4.430	0.002	5.033	0.002	2,700,334	2,805,071	98.73%	2,665,999	-	2,665,999	Government/ Agency
FSF921	31417VN66	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	4.213	0.001	4.718	0.001	1,775,323	1,842,737	98.64%	1,751,212	-	1,751,212	Government/ Agency
FSF923	3138XOC55	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2043	4.487	0.000	5.133	0.000	100,985	105,397	90.01%	99,984	-	99,984	Government/ Agency
FSF924	31412PR60	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2039	4.164	0.000	4.656	0.000	178,830	185,556	98.61%	176,347	-	176,347	Government/ Agency
FSF925	31417MZL0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2039	4.283	0.000	4.759	0.000	184,477	191,542	98.68%	182,038	-	182,038	Government/ Agency
FSF926	31419AG43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	4.253	0.001	4.788	0.001	771,655	802,025	98.67%	761,404	-	761,404	Government/ Agency
FSF927	3138XQ5A5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	5/1/2044	5.055	0.002	5.589	0.002	1,948,911	2,026,367	96.18%	1,874,502	-	1,874,502	Government/ Agency
FSF928	3138YBPY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	5.152	0.000	5.744	0.000	331,040	345,781	96.09%	318,090	-	318,090	Government/ Agency
FSF929	3138YEVQ7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	5.032	0.000	5.604	0.000	529,828	553,636	96.09%	509,103	-	509,103	Government/ Agency
FSF930	3138YEV87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	4.955	0.000	5.484	0.000	421,310	440,224	96.09%	404,829	-	404,829	Government/ Agency
FSF931	3138YENY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2045	5.299	0.003	5.753	0.003	3,351,228	3,459,835	93.24%	3,124,852	-	3,124,852	Government/ Agency
FSF932	3138YTQW7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2045	5.319	0.001	5.754	0.001	1,460,268	1,499,888	93.18%	1,360,714	-	1,360,714	Government/ Agency
FSF934	3138ELVY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	4.586	0.000	5.278	0.000	466,247	490,198	99.01%	461,625	-	461,625	Government/ Agency
FSF935	3138WBS55	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2044	4.733	0.000	5.437	0.000	447,724	470,964	98.98%	443,146	-	443,146	Government/ Agency
FSF936	3140EW5C5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	5.404	0.004	5.826	0.004	4,770,566	4,920,716	93.37%	4,454,277	-	4,454,277	Government/ Agency
FSF937	3140E9JX5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	5.361	0.003	5.814	0.003	3,105,936	3,204,073	93.62%	2,907,777	-	2,907,777	Government/ Agency
FSF939	3140F76S3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	5.672	0.003	5.968	0.003	3,357,394	3,446,361	89.93%	3,019,305	-	3,019,305	Government/ Agency
FSF940	3140F8D46	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	5.719	0.001	6.013	0.001	1,312,748	1,347,559	90.06%	1,182,196	-	1,182,196	Government/ Agency
FSF941	3140E7FG0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	5.726	0.005	6.025	0.005	5,946,243	6,107,860	90.06%	5,354,891	-	5,354,891	Government/ Agency
FSF942	3138WJBM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	5.208	0.002	5.978	0.002	1,887,056	1,957,726	95.81%	1,807,932	-	1,807,932	Government/ Agency
FSF943	3140EW6Z3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	5.130	0.001	5.806	0.001	1,516,947	1,573,537	95.87%	1,454,290	-	1,454,290	Government/ Agency
FSF944	3140E12T9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2045	5.142	0.003	5.801	0.004	4,103,720	4,215,493	95.96%	3,938,063	-	3,938,063	Government/ Agency
FSF945	3138WGG65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	5.466	0.001	5.889	0.001	1,340,081	1,354,045	93.12%	1,247,883	-	1,247,883	Government/ Agency
FSF946	3138WJQ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	5.146	0.004	5.918	0.005	5,393,096	5,588,589	95.78%	5,165,279	-	5,165,279	Government/ Agency
FSF947	3140FNJL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	5.458	0.003	5.968	0.003	3,702,738	3,757,071	92.78%	3,435,261	-	3,435,261	Government/ Agency
FSF948	3140FMLM6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2046	5.546	0.001	6.058	0.002	1,787,636	1,815,292	92.78%	1,658,501	-	1,658,501	Government/ Agency
FSF949	3140FRAX3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	5.597	0.002	6.089	0.002	2,325,766	2,361,554	92.78%	2,157,758	-	2,157,758	Government/ Agency
FSF950	3138ERU57	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	5.515	0.001	5.995	0.001	799,106	811,483	92.78%	741,381	-	741,381	Government/ Agency
FSF951	3140FP4G1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	5.530	0.001	6.061	0.001	1,177,479	1,195,948	92.78%	1,092,421	-	1,092,421	Government/ Agency
FSF952	3140E4WF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2045	5.393	0.001	5.878	0.001	905,530	915,116	93.12%	843,229	-	843,229	Government/ Agency
FSF953	3138WE4D8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	5.438	0.000	5.854	0.000	436,685	441,141	93.18%	406,914	-	406,914	Government/ Agency
FSF954	3140GS7L0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2047	5.504	0.001	6.063	0.001	1,545,316	1,583,186	92.59%	1,430,789	-	1,430,789	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**February 28, 2023**

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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
FSF955	3138WKRE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	5.458	0.001	6.010	0.001	699,992	715,688	92.65%	648,551	-	648,551	Government/ Agency
FSF956	3138WKRC1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	5.493	0.001	6.039	0.001	726,639	742,908	92.65%	673,240	-	673,240	Government/ Agency
FSF957	3140FQWY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	5.405	0.002	5.990	0.002	1,872,511	1,914,972	92.71%	1,736,075	-	1,736,075	Government/ Agency
FSF958	3140FTRN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2047	5.393	0.001	5.913	0.001	1,237,825	1,268,878	92.59%	1,146,087	-	1,146,087	Government/ Agency
FSF959	3140FQY27	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	5.594	0.001	6.091	0.001	686,693	703,312	92.78%	637,088	-	637,088	Government/ Agency
FSF960	3140FUKP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2047	5.547	0.000	6.090	0.001	548,891	562,288	92.71%	508,897	-	508,897	Government/ Agency
FSF961	3138WJBN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	5.233	0.003	5.981	0.003	3,549,282	3,695,709	95.81%	3,400,461	-	3,400,461	Government/ Agency
FSF962	3140J6GL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2047	5.141	0.002	5.931	0.003	2,814,458	2,931,106	95.74%	2,694,689	-	2,694,689	Government/ Agency
FSF963	31418CCJ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	5.466	0.001	5.993	0.001	1,241,633	1,268,104	92.93%	1,153,880	-	1,153,880	Government/ Agency
FSF964	3140F4A22	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2046	5.419	0.001	5.965	0.001	828,664	846,358	92.93%	770,098	-	770,098	Government/ Agency
FSF965	31418CBR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	5.477	0.001	5.992	0.001	1,032,641	1,054,677	92.93%	959,659	-	959,659	Government/ Agency
FSF966	3140FHSV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2046	5.422	0.001	5.977	0.001	1,312,788	1,340,770	92.84%	1,218,776	-	1,218,776	Government/ Agency
FSF968	3138WJZ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	5.505	0.001	6.032	0.002	1,694,140	1,730,041	92.78%	1,571,759	-	1,571,759	Government/ Agency
FSF969	3138WKRK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2047	5.151	0.003	5.960	0.003	3,302,936	3,394,830	95.71%	3,161,348	-	3,161,348	Government/ Agency
FSF970	31418CS47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2048	5.516	0.003	6.102	0.003	3,780,211	3,806,800	92.49%	3,496,506	-	3,496,506	Government/ Agency
FSF971	3140FFMG3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2046	4.802	0.001	5.697	0.001	1,122,464	1,155,906	98.26%	1,102,919	-	1,102,919	Government/ Agency
FSF972	3140GR3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2048	4.460	0.000	5.581	0.000	371,818	383,096	97.88%	363,949	-	363,949	Government/ Agency
FSF973	3140Q7HV2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2047	4.774	0.002	5.805	0.002	2,057,790	2,119,677	98.04%	2,017,457	-	2,017,457	Government/ Agency
FSF974	3140HFGR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	4.550	0.000	5.633	0.000	396,938	409,008	97.88%	388,538	-	388,538	Government/ Agency
FSF975	3140HFG29	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	4.548	0.001	5.622	0.002	1,707,810	1,762,822	97.88%	1,671,669	-	1,671,669	Government/ Agency
FSF976	3140H7LL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	4.493	0.001	5.597	0.003	3,495,717	3,601,631	97.88%	3,421,738	-	3,421,738	Government/ Agency
FSF977	31418CXP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2048	4.571	0.000	5.680	0.000	39,747	40,952	97.85%	38,893	-	38,893	Government/ Agency
FSF978	31418CS62	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2048	4.638	0.000	5.689	0.000	124,876	128,641	97.95%	122,312	-	122,312	Government/ Agency
FSF979	31418CXN9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2048	5.103	0.002	6.000	0.002	2,338,291	2,338,142	95.37%	2,230,017	-	2,230,017	Government/ Agency
FSF980	3140JLP99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2048	4.595	0.001	5.741	0.001	1,312,669	1,352,224	97.76%	1,283,249	-	1,283,249	Government/ Agency
FSF981	31418CZJ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2048	4.544	0.001	5.611	0.002	1,929,383	1,987,327	97.82%	1,887,346	-	1,887,346	Government/ Agency
FSF982	3140JSZQ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2049	5.482	0.001	6.136	0.001	663,180	677,660	92.25%	611,802	-	611,802	Government/ Agency
FSF983	3140JXKA5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2049	5.979	0.000	6.384	0.000	53,430	54,121	89.41%	47,770	-	47,770	Government/ Agency
FSF985	3133KHG2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2050	5.587	0.004	6.312	0.005	5,305,168	5,609,903	92.13%	4,887,534	-	4,887,534	Government/ Agency
FSF986	3133A4PK6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	5/1/2050	6.360	0.014	6.545	0.014	15,764,910	16,320,953	85.35%	13,454,660	-	13,454,660	Government/ Agency
FSF987	3140X6RS2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2050	6.087	0.010	6.475	0.011	11,841,034	12,394,235	89.35%	10,580,190	-	10,580,190	Government/ Agency
FSF993	3140QEB50	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	7/1/2050	6.381	0.013	6.575	0.014	15,270,100	15,921,831	85.28%	13,022,817	-	13,022,817	Government/ Agency
FSF995	3133KGK23	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2049	5.499	0.005	6.305	0.006	5,887,582	6,231,447	92.22%	5,429,619	-	5,429,619	Government/ Agency
FSF996	3133A9ZV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	9/1/2050	6.324	0.006	6.516	0.006	7,179,137	7,535,274	85.28%	6,122,592	-	6,122,592	Government/ Agency
FSF997	3133A8LC9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2050	6.293	0.009	6.483	0.009	10,466,549	10,944,633	85.28%	8,926,199	-	8,926,199	Government/ Agency
FSF998	3140X8KN6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	11/1/2050	6.405	0.012	6.607	0.013	13,802,446	14,441,003	85.25%	11,766,843	-	11,766,843	Government/ Agency
F2F002	3133AB2K5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	11/1/2050	6.342	0.012	6.532	0.012	13,678,866	14,319,534	85.25%	11,661,489	-	11,661,489	Government/ Agency
F2F004	3140XAEY4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2051	5.946	0.010	6.398	0.011	11,606,134	12,240,812	88.72%	10,296,856	-	10,296,856	Government/ Agency
F2F005	3140GGE94	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2050	6.154	0.006	6.589	0.006	6,519,005	6,862,594	88.81%	5,789,713	-	5,789,713	Government/ Agency
F2F006	3140KEHY7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2050	6.159	0.005	6.586	0.005	5,560,261	5,818,547	88.81%	4,938,225	-	4,938,225	Government/ Agency
F2F008	3140LRB64	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2051	6.489	0.028	6.708	0.029	31,285,715	32,538,685	84.74%	26,512,785	-	26,512,785	Government/ Agency
F2F009	3140XAYT3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2050	5.643	0.004	6.353	0.005	5,151,484	5,454,155	92.10%	4,744,339	-	4,744,339	Government/ Agency
F2F011	3140XCZ92	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	9/1/2051	6.540	0.028	6.769	0.029	31,583,639	32,814,891	84.99%	26,844,217	-	26,844,217	Government/ Agency
F2F012	3140XDPD2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	10/1/2051	6.231	0.040	6.689	0.043	44,969,881	47,156,967	88.18%	39,654,455	-	39,654,455	Government/ Agency
F2F013	3140XDNF9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2051	6.156	0.013	6.630	0.014	15,146,104	15,890,158	88.91%	13,465,884	-	13,465,884	Government/ Agency
F2F014	3140XDWE2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2051	6.172	0.009	6.645	0.010	10,683,948	11,155,532	88.75%	9,482,040	-	9,482,040	Government/ Agency
F2F015	3140XB6S4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2051	6.174	0.009	6.618	0.010	10,606,336	11,027,708	88.41%	9,376,700	-	9,376,700	Government/ Agency
F2F016	3140QL3A2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2051	5.656	0.004	6.407	0.005	5,075,639	5,377,958	91.81%	4,659,816	-	4,659,816	Government/ Agency
F2F017	3140XD3U8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2051	6.216	0.022	6.692	0.023	24,504,448	25,516,091	88.18%	21,608,030	-	21,608,030	Government/ Agency
F2F018	3140MBCU4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	1/1/2052	6.535	0.011	6.805	0.012	12,444,793	12,512,763	85.27%	10,611,364	-	10,611,364	Government/ Agency
F2F019	3140XFJA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	1/1/2052	6.534	0.041	6.802	0.043	45,726,164	45,895,634	85.27%	38,989,557	-	38,989,557	Government/ Agency
F2F020	3140XF4J7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	3/1/2052	6.154	0.022	6.691	0.024	25,062,580	25,193,499	88.73%	22,239,210	-	22,239,210	Government/ Agency
F2F021	3140MGDV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2052	5.620	0.011	6.489	0.013	13,182,624	13,496,196	91.08%	12,006,856	-	12,006,856	Government/ Agency
F2F022	3133B5KV3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2052	5.669	0.011	6.543	0.013	13,074,904	13,385,778	91.08%	11,908,744	-	11,908,744	Government/ Agency
F2F023	3140MHTJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2052	5.557	0.009	6.440	0.010	10,847,548	11,120,073	91.08%	9,880,047	-	9,880,047	Government/ Agency
F2F024	3133KNJ97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2052	5.679	0.033	6.463	0.037	39,100,042	40,094,572	91.12%	35,627,954	-	35,627,954	Government/ Agency
F2F025	3140XFH61	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2052	5.687	0.019	6.466	0.021	22,373,018	22,534,282	91.37%	20,442,225	-	20,442,225	Government/ Agency
F2F026	3140XHL54	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2052	4.885	0.025	5.917	0.031	34,163,709	33,721,605	93.91%	32,084,785	-	32,084,785	Government/ Agency
F2F027	3140MWHJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2052	4.280	0.008	5.663	0.010	11,726,175	11,778,015	96.41%	11,305,789	-	11,305,789	Government/ Agency
F2F028	3140MUW63	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2052	4.234	0.008	5.603	0.011	12,048,336	12,101,606	96.41%	11,616,401	-	11,616,401	Government/ Agency



**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**February 28, 2023**

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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
F2F029	3140MSUC7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2052	4.234	0.011	5.567	0.015	16,855,072	16,942,426	96.32%	16,235,013	-	16,235,013	Government/ Agency
F2F030	3140MSU86	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2052	3.614	0.016	5.210	0.023	27,122,462	27,623,655	98.41%	26,691,076	-	26,691,076	Government/ Agency
F2F031	3140XHVJ3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2052	4.227	0.014	5.585	0.019	21,343,376	21,454,340	96.84%	20,668,253	-	20,668,253	Government/ Agency
F2F032	3140MRA53	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2052	4.889	0.013	5.873	0.015	16,856,621	16,612,032	93.86%	15,821,384	-	15,821,384	Government/ Agency
F2F033	3140MXZ3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2052	3.540	0.015	5.144	0.021	25,864,388	26,446,414	98.72%	25,533,839	-	25,533,839	Government/ Agency
F2F034	3132DNYG2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	10/1/2052	3.401	0.011	4.985	0.016	19,717,114	19,765,725	98.95%	19,510,416	-	19,510,416	Government/ Agency
F2F035	3140JBV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2052	4.189	0.016	5.556	0.021	24,221,488	23,509,128	97.14%	23,529,126	-	23,529,126	Government/ Agency
F2F036	3132DN3T8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	10/1/2052	3.386	0.010	5.502	0.014	17,700,758	17,530,628	98.52%	17,439,139	-	17,439,139	Government/ Agency
F2F037	3140N5Z49	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2052	4.450	0.014	5.794	0.018	19,891,734	19,407,908	96.35%	19,165,869	-	19,165,869	Government/ Agency
F2F038	3133BK899	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2052	4.158	0.012	5.534	0.016	18,211,459	17,869,709	96.82%	17,632,559	-	17,632,559	Government/ Agency
GSF040	3620CCG6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	9/20/2024	0.557	0.000	0.560	0.000	848	848	101.23%	858	-	858	Government/ Agency
GSF043	36202CG72	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	6/20/2025	0.809	0.000	0.812	0.000	776	776	102.04%	792	-	792	Government/ Agency
GSF055	36202CLU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/20/2025	0.970	0.000	0.987	0.000	963	963	101.31%	976	-	976	Government/ Agency
GSF056	36202CK77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/20/2025	0.998	0.000	1.017	0.000	5,218	5,219	101.37%	5,290	-	5,290	Government/ Agency
GSF074	36202CNT6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/20/2026	1.094	0.000	1.114	0.000	10,216	10,175	101.08%	10,327	-	10,327	Government/ Agency
GSF087	36206JAS3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	9/15/2027	1.494	0.000	1.532	0.000	9,692	9,696	102.48%	9,932	-	9,932	Government/ Agency
GSF088	36208HST4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/15/2027	1.516	0.000	1.558	0.000	45,011	45,047	102.53%	46,150	-	46,150	Government/ Agency
GSF091	36206EDP7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2025	1.028	0.000	1.036	0.000	10,457	10,463	101.47%	10,611	-	10,611	Government/ Agency
GSF094	36207NEN0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	1.244	0.000	1.271	0.000	20,197	20,212	101.92%	20,585	-	20,585	Government/ Agency
GSF095	36207UTB4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	5/15/2027	1.129	0.000	1.136	0.000	5,806	5,809	102.11%	5,929	-	5,929	Government/ Agency
GSF096	36208UYA9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/15/2027	1.446	0.000	1.482	0.000	12,397	12,428	102.37%	12,690	-	12,690	Government/ Agency
GSF097	36206DST5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2026	1.303	0.000	1.314	0.000	1,804	1,804	102.04%	1,841	-	1,841	Government/ Agency
GSF098	36207FFF3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2026	1.303	0.000	1.315	0.000	1,608	1,610	102.04%	1,641	-	1,641	Government/ Agency
GSF099	36207UJ74	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	0.688	0.000	0.694	0.000	787	789	100.83%	794	-	794	Government/ Agency
GSF101	36206AM42	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/15/2025	0.969	0.000	0.977	0.000	3,785	3,794	101.36%	3,837	-	3,837	Government/ Agency
GSF102	36207MR54	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	2/15/2028	1.492	0.000	1.533	0.000	3,516	3,529	102.48%	3,603	-	3,603	Government/ Agency
GSF104	36225ART9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	1.158	0.000	1.195	0.000	9,183	9,203	101.75%	9,344	-	9,344	Government/ Agency
GSF112	36209HMN2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	1.746	0.000	1.767	0.000	33,737	33,865	103.63%	34,961	-	34,961	Government/ Agency
GSF115	36208PNU8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/15/2028	1.669	0.000	1.683	0.000	2,642	2,642	102.85%	2,718	-	2,718	Government/ Agency
GSF126	36209AR77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	1.641	0.000	1.656	0.000	4,336	4,352	103.41%	4,484	-	4,484	Government/ Agency
GSF141	36208VYG4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	0.118	0.000	0.119	0.000	178	178	99.98%	178	-	178	Government/ Agency
GSF150	36208VS22	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	4/15/2028	1.729	0.000	1.739	0.000	12,594	12,605	103.64%	13,053	-	13,053	Government/ Agency
GSF163	36207MT48	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	1.730	0.000	1.739	0.000	3,509	3,509	103.64%	3,637	-	3,637	Government/ Agency
GSF170	36208VSH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	1.727	0.000	1.742	0.000	13,929	13,929	103.64%	14,436	-	14,436	Government/ Agency
GSF175	36208WM59	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	1/15/2028	0.413	0.000	0.417	0.000	1,666	1,668	100.54%	1,676	-	1,676	Government/ Agency
GSF178	36209NFE7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	1.819	0.000	1.825	0.000	8,954	8,965	102.09%	9,142	-	9,142	Government/ Agency
GSF179	36208PT81	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2028	1.877	0.000	1.899	0.000	29,748	29,802	102.23%	30,410	-	30,410	Government/ Agency
GSF180	36209STU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	1.432	0.000	1.438	0.000	2,162	2,165	101.48%	2,194	-	2,194	Government/ Agency
GSF192	36209HJ55	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/15/2028	1.905	0.000	2.028	0.000	33,141	33,141	101.74%	33,717	-	33,717	Government/ Agency
GSF197	36202C4Q3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/20/2028	1.706	0.000	1.753	0.000	789	789	102.17%	806	-	806	Government/ Agency
GSF201	36209JL69	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	1.843	0.000	1.846	0.000	24,052	24,069	102.14%	24,566	-	24,566	Government/ Agency
GSF203	36208CF99	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	1.664	0.000	1.700	0.000	28,070	28,147	101.89%	28,599	-	28,599	Government/ Agency
GSF210	36207SQY2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	7/15/2027	1.288	0.000	1.295	0.000	12,940	13,039	102.50%	13,263	-	13,263	Government/ Agency
GSF218	36203K7A6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2024	0.548	0.000	0.554	0.000	20,510	20,509	101.07%	20,729	-	20,729	Government/ Agency
GSF220	36209RLJ0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	2.136	0.000	2.172	0.000	7,985	7,985	104.83%	8,371	-	8,371	Government/ Agency
GSF228	36208EXT5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	1.534	0.000	1.542	0.000	16,241	16,289	103.98%	16,888	-	16,888	Government/ Agency
GSF229	36208HMM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	1.348	0.000	1.355	0.000	501	501	103.39%	518	-	518	Government/ Agency
GSF233	36212AXC4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	1.913	0.000	1.920	0.000	26,826	27,037	104.10%	27,926	-	27,926	Government/ Agency
GSF236	36207FD40	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	9/15/2026	1.206	0.000	1.225	0.000	4,493	4,499	102.31%	4,596	-	4,596	Government/ Agency
GSF238	36225A7H7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/15/2028	1.702	0.000	1.798	0.000	8,698	8,714	102.04%	8,876	-	8,876	Government/ Agency
GSF239	36208YLW7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/15/2028	1.713	0.000	1.747	0.000	50,825	50,866	101.97%	51,824	-	51,824	Government/ Agency
GSF240	36208DB46	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/15/2027	1.377	0.000	1.386	0.000	10,645	10,661	101.40%	10,794	-	10,794	Government/ Agency
GSF241	36207BBG4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2029	2.106	0.000	2.129	0.000	87,804	87,901	102.70%	90,177	-	90,177	Government/ Agency
GSF242	36225BHF8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/15/2030	1.872	0.000	1.982	0.000	47,119	47,138	102.36%	48,229	-	48,229	Government/ Agency
GSF246	36225BK74	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/15/2030	2.118	0.000	2.208	0.000	4,141	4,141	104.06%	4,309	-	4,309	Government/ Agency
GSF247	36225BK1C1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2030	2.011	0.000	2.091	0.000	9,703	9,800	103.74%	10,066	-	10,066	Government/ Agency
GSF261	36211FQZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	11/15/2030	2.294	0.000	2.307	0.000	2,229	2,292	105.30%	2,347	-	2,347	Government/ Agency
GSF271	36200KKH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2033	2.808	0.000	3.132	0.000	57,762	57,840	100.93%	58,299	-	58,299	Government/ Agency
GSF272	36212ML7L	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/15/2032	2.425	0.000	2.719	0.000	45,581	45,918	101.85%	46,423	-	46,423	Government/ Agency
GSF274	36202SWK0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/15/2033	2.932	0.000	3.257	0.000	410,328	410,962	101.06%	414,668	-	414,668	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**February 28, 2023**

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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
GSF275	36200MN33	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	2.617	0.000	2.904	0.000	44,425	44,681	102.11%	45,364	-	45,364	Government/ Agency
GSF276	36200MNC3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	2.424	0.000	2.594	0.000	25,021	25,169	101.71%	25,450	-	25,450	Government/ Agency
GSF277	36200MHU0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/15/2033	2.846	0.000	3.194	0.000	9,021	9,084	102.51%	9,247	-	9,247	Government/ Agency
GSF279	36201F6T9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/15/2032	2.808	0.000	3.021	0.000	54,620	54,975	102.34%	55,898	-	55,898	Government/ Agency
GSF284	36295LKA8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/15/2037	3.558	0.000	3.930	0.000	51,985	51,778	103.58%	53,848	-	53,848	Government/ Agency
GSF285	36294RB73	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/15/2037	3.308	0.000	3.850	0.000	349,379	347,973	103.29%	360,889	-	360,889	Government/ Agency
GSF286	36295FKM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/15/2037	3.485	0.000	3.854	0.000	131,832	131,178	101.74%	134,119	-	134,119	Government/ Agency
GSF287	36241KQL9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2037	3.341	0.000	3.796	0.000	176,127	175,279	101.81%	178,960	-	178,960	Government/ Agency
GSF289	36294SKJ5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/15/2037	3.484	0.000	3.956	0.000	36,406	36,228	101.81%	37,064	-	37,064	Government/ Agency
GSF290	3620AECZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/15/2040	4.399	0.000	4.661	0.000	271,164	273,182	96.06%	260,491	-	260,491	Government/ Agency
GSF291	3620C0YW2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	4.538	0.000	4.808	0.000	484,149	487,864	96.01%	464,834	-	464,834	Government/ Agency
GSF292	3620C0YX0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	4.359	0.000	4.627	0.000	296,212	298,465	96.06%	284,544	-	284,544	Government/ Agency
GSF293	3620A7ZP3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/15/2040	4.401	0.000	4.836	0.000	522,560	530,067	98.00%	512,132	-	512,132	Government/ Agency
FSB005	31380RFX8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2028	1.686	0.000	1.771	0.000	40,487	40,487	101.13%	40,943	-	40,943	Government/ Agency
FSB016	31371HX86	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2029	2.050	0.000	2.233	0.000	588	588	101.16%	595	-	595	Government/ Agency
FSB017	31383R6Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2029	1.888	0.000	2.002	0.000	53,109	53,109	102.70%	54,542	-	54,542	Government/ Agency
FSB033	31371JL36	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/1/2030	2.005	0.000	2.236	0.000	117	117	104.99%	123	-	123	Government/ Agency
FSB042	31383WPF2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	8/1/2030	2.185	0.000	2.216	0.000	31,632	31,914	105.49%	33,367	-	33,367	Government/ Agency
FSB051	31371J2F0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	4/1/2031	0.783	0.000	0.782	0.000	69	69	101.60%	70	-	70	Government/ Agency
FSB072	31389MUN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2032	2.834	0.000	3.044	0.000	116,555	116,499	100.09%	116,662	-	116,662	Government/ Agency
FSB077	31391CVA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2033	0.804	0.000	0.814	0.000	30,720	30,757	99.30%	30,504	-	30,504	Government/ Agency
CMB043	12630DAY0	Private Label CMBS	AAA PRIVATE-LABEL CMBS	4.24%	2/10/2047	0.757	0.001	0.762	0.001	7,000,000	7,138,297	98.35%	6,884,226	-	6,884,226	AAA
CMB044	12591UAF0	Private Label CMBS	AAA PRIVATE-LABEL CMBS	3.96%	3/10/2047	0.879	0.001	0.885	0.001	5,000,000	5,099,771	97.73%	4,886,275	-	4,886,275	AAA
CMB045	12591TAE6	Private Label CMBS	AAA PRIVATE-LABEL CMBS	4.01%	4/10/2047	0.920	0.003	0.927	0.003	20,000,000	20,401,177	97.51%	19,502,642	-	19,502,642	AAA
CMB046	46641WAV9	Private Label CMBS	AAA PRIVATE-LABEL CMBS	4.00%	4/15/2047	0.943	0.001	0.949	0.001	5,000,000	5,100,210	97.22%	4,860,833	-	4,860,833	AAA
CMB047	94988XAU0	Private Label CMBS	AAA PRIVATE-LABEL CMBS	3.82%	8/15/2050	1.132	0.001	1.138	0.001	5,000,000	5,106,424	96.80%	4,839,836	-	4,839,836	AAA
CMB048	46642CBJ8	Private Label CMBS	AAA PRIVATE-LABEL CMBS	3.80%	7/15/2047	1.163	0.000	1.170	0.000	2,250,000	2,294,867	97.91%	2,203,031	-	2,203,031	AAA
CMB049	46641JAW6	Private Label CMBS	AAA PRIVATE-LABEL CMBS	4.08%	2/15/2047	0.890	0.001	0.896	0.001	6,825,000	7,087,963	96.75%	6,603,461	-	6,603,461	AAA
CMB050	17322VAT3	Private Label CMBS	AAA PRIVATE-LABEL CMBS	3.62%	7/10/2047	1.296	0.002	1.303	0.002	8,000,000	8,158,996	96.14%	7,691,306	-	7,691,306	AAA
GCL169	3617QLXM0	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.45%	4/15/2062	7.602	0.016	7.709	0.017	16,183,736	16,453,337	82.05%	13,221,041	318,864	13,539,905	Government/ Agency
GCL170	3617U7V89	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.59%	8/15/2064	8.709	0.002	8.800	0.002	1,481,746	2,526,619	79.11%	(7,358,288)	40,830,654	33,472,366	Government/ Agency
GCL171	3617VDU29	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.62%	2/15/2063	7.752	0.014	7.862	0.014	13,251,436	13,745,627	83.23%	10,937,121	548,564	11,485,685	Government/ Agency
GCL173	3617VBM2	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.58%	5/15/2063	8.005	0.029	8.112	0.029	26,732,647	27,634,590	83.59%	22,057,137	1,767,353	23,824,490	Government/ Agency
GCL174	3617V84Y9	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.05%	12/15/2063	4.197	0.010	4.229	0.010	17,167,895	15,215,095	90.18%	6,886,754	87,577,105	94,463,859	Government/ Agency
GCL175	3617V3VL8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.98%	6/15/2063	7.821	0.034	7.928	0.034	30,785,751	31,981,041	86.11%	26,103,255	2,924,549	29,027,804	Government/ Agency
GCL176	3617VPHV3	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.64%	1/15/2063	7.743	0.014	7.853	0.014	13,472,462	14,000,666	84.66%	10,653,259	4,902,538	15,555,797	Government/ Agency
GCL177	3617W6VQ9	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.75%	4/15/2063	7.776	0.022	7.885	0.022	20,332,385	21,253,523	84.14%	16,896,661	1,330,715	18,227,376	Government/ Agency
GCL178	3617F2DL8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.25%	4/15/2064	8.617	0.013	8.714	0.013	12,047,115	14,059,327	80.11%	(1,065,503)	53,880,885	52,815,382	Government/ Agency
GCL179	3617XRBV3	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.24%	1/15/2064	8.199	0.001	8.297	0.001	1,000,000	1,542,464	84.77%	(3,024,724)	25,430,800	22,406,076	Government/ Agency
GCL180	3617YFPY6	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.08%	2/15/2064	7.829	0.002	7.920	0.002	1,495,696	1,837,908	92.45%	331,251	13,931,304	14,262,555	Government/ Agency
GCL181	3617XRBS0	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.69%	11/15/2063	8.057	0.000	8.156	0.000	25,000	194,117	90.86%	(1,117,392)	12,478,200	11,360,808	Government/ Agency
GCL182	3617FTA32	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.60%	12/15/2063	8.055	0.005	8.158	0.005	4,315,847	4,476,646	93.83%	4,012,896	592,153	4,605,049	Government/ Agency
GCL183	3617YXC55	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.14%	9/15/2063	7.902	0.010	8.002	0.010	8,386,375	8,585,031	96.25%	7,966,402	2,810,225	10,776,627	Government/ Agency
GCL184	3617FTA32	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.75%	1/15/2064	7.999	0.007	8.101	0.007	5,511,900	5,700,763	95.41%	5,245,519	290,100	5,535,619	Government/ Agency
GMF218	36181RSZ4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.25%	9/15/2038	0.591	0.003	0.595	0.003	29,845,039	29,952,249	99.70%	29,755,773	-	29,755,773	Government/ Agency
GMF219	217745AB4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.25%	4/20/2037	0.052	0.000	0.053	0.000	16,040,000	16,035,671	99.90%	16,023,735	-	16,023,735	Government/ Agency
GMF223	36184QBX1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.45%	6/15/2055	2.138	0.001	2.145	0.001	2,446,597	2,361,801	99.45%	2,433,232	-	2,433,232	Government/ Agency
GMF237	36193CAA2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.10%	5/15/2051	2.878	0.002	2.892	0.002	3,740,921	4,023,353	96.91%	3,625,237	-	3,625,237	Government/ Agency
GMF238	3617A45T1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.67%	11/15/2035	2.615	0.005	2.627	0.005	12,885,564	13,196,332	94.07%	12,121,553	-	12,121,553	Government/ Agency
GMF244	36180CVN6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.92%	8/15/2039	2.200	0.013	2.208	0.013	39,397,241	41,204,536	94.23%	37,125,202	-	37,125,202	Government/ Agency
GMF251	36193DFR8	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.62%	12/15/2057	4.153	0.017	4.185	0.018	27,968,811	28,429,819	94.06%	26,306,849	-	26,306,849	Government/ Agency
GMF252	36186PSX3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.60%	6/15/2057	3.772	0.008	3.798	0.008	13,361,374	13,802,697	94.14%	12,578,785	-	12,578,785	Government/ Agency
GMF261	36189YXT4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.53%	4/15/2042	3.607	0.008	3.632	0.008	15,489,944	15,906,450	94.45%	14,630,004	-	14,630,004	Government/ Agency
GMF273	36197CYB0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.38%	1/15/2060	5.672	0.048	5.726	0.049	58,274,839	58,280,019	91.80%	53,495,020	-	53,495,020	Government/ Agency
GMF274	36196BLS0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.65%	10/15/2058	4.765	0.007	4.806	0.007	10,076,223	10,019,257	94.38%	9,509,576	-	9,509,576	Government/ Agency
GMF276	3617MRWR1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.03%	1/15/2056	5.842	0.025	5.901	0.025	29,944,313	31,810,534	89.40%	26,770,455	-	26,770,455	Government/ Agency
GMF279	3617G0RF9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.74%	8/15/2059	5.343	0.012	5.393	0.012	15,326,978	15,606,523	93.57%	14,341,576	-	14,341,576	Government/ Agency
GMF280	3617G0UQ7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.34%	9/15/2059	5.436	0.013	5.487	0.013	16,719,002	17,022,459	91.01%	15,215,328	-	15,215,328	Government/ Agency
GMF282	3617ATJK0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.39%	2/15/2059	5.020	0.010	5.064	0.010	13,974,758	14,232,622	91.43%	12,777,331	-	12,777,331	Government/ Agency
GMF284	3617MRW26	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.32%	9/15/2060	6.214	0.022	6.280	0.023	26,763,862	28,162,483	83.45%	22,333,266	-	22,333,266	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**February 28, 2023**

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GMF289	3617QRG87	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.74%	4/15/2057	6.312	0.021	6.382	0.021	23,624,105	25,599,971	86.02%	20,321,951	-	20,321,951	Government/ Agency
GMF291	3617QCSM6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.78%	8/15/2058	6.337	0.009	6.407	0.009	10,582,469	11,477,761	86.29%	9,131,083	-	9,131,083	Government/ Agency
GMF292	3617HVYX3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.30%	9/15/2060	6.120	0.007	6.185	0.007	7,928,507	8,117,475	90.75%	7,195,025	-	7,195,025	Government/ Agency
GMF293	3617GCD87	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.27%	4/15/2046	5.942	0.020	6.008	0.020	24,061,805	25,292,074	87.03%	20,940,556	-	20,940,556	Government/ Agency
GMF294	3617URRH0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.17%	8/15/2059	6.538	0.032	6.613	0.032	34,023,737	37,533,420	89.74%	30,532,732	-	30,532,732	Government/ Agency
GMF295	3617JMZP7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.75%	11/15/2060	6.178	0.010	6.245	0.010	11,107,775	11,442,161	93.15%	10,346,926	-	10,346,926	Government/ Agency
GMF296	3617AU3D0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.53%	1/15/2061	6.205	0.007	6.273	0.007	6,992,281	7,197,964	98.96%	6,919,624	-	6,919,624	Government/ Agency
GMF297	3617AU3F5	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.53%	1/15/2061	6.205	0.007	6.273	0.008	7,882,026	8,066,849	98.96%	7,577,286	-	7,577,286	Government/ Agency
GMF298	3617W6V97	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.08%	11/15/2056	6.921	0.046	7.008	0.047	51,725,105	53,678,232	81.47%	42,139,047	-	42,139,047	Government/ Agency
GMF299	3617W9QW6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.94%	11/15/2059	6.813	0.045	6.897	0.045	47,206,996	52,372,472	86.95%	41,048,088	-	41,048,088	Government/ Agency
GMF300	3617XJD31	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.36%	5/15/2061	7.262	0.054	7.359	0.055	51,021,752	56,526,707	91.20%	46,531,787	-	46,531,787	Government/ Agency
GMF302	36197JZS7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.37%	2/15/2034	3.972	0.015	4.005	0.015	23,994,716	26,047,186	95.77%	22,980,699	-	22,980,699	Government/ Agency
GMF303	3617JMZM4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.60%	4/15/2061	6.446	0.032	6.520	0.032	33,501,958	34,549,760	91.08%	30,514,689	-	30,514,689	Government/ Agency
GMF304	3617H4UZZ	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.78%	8/15/2060	6.031	0.035	6.094	0.036	38,882,783	39,155,227	93.59%	36,389,813	-	36,389,813	Government/ Agency
GMF306	3617H3K06	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.35%	12/15/2060	6.166	0.002	6.233	0.002	2,254,391	2,294,432	97.72%	2,203,090	-	2,203,090	Government/ Agency
GMF307	3617JMZW2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.41%	9/15/2061	6.757	0.041	6.839	0.042	41,477,665	43,037,129	90.63%	37,589,881	-	37,589,881	Government/ Agency
GMF308	3618AGQ36	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.00%	11/15/2057	7.273	0.027	7.372	0.028	24,423,291	25,396,111	96.64%	23,603,303	-	23,603,303	Government/ Agency
GMF309	3617JMZU6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.43%	11/15/2061	6.862	0.053	6.947	0.053	52,246,528	53,830,825	90.62%	47,345,908	-	47,345,908	Government/ Agency
GMF310	3617NM4P6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.67%	3/15/2062	7.182	0.035	7.275	0.035	35,002,475	35,805,874	84.71%	29,649,721	-	29,649,721	Government/ Agency
GMF311	3617VBM55	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.65%	10/15/2062	7.556	0.007	7.661	0.007	6,456,229	6,611,331	86.12%	5,560,369	-	5,560,369	Government/ Agency
GMP005	167570PB0	GNMA MF PLC BACKED MUNI	MULTIFAMILY REVENUE BONDS	4.63%	9/20/2037	0.070	0.000	0.071	0.000	1,500,000	1,469,720	100.04%	1,500,667	-	1,500,667	Government/ Agency
GMP006	167570PC8	GNMA MF PLC BACKED MUNI	MULTIFAMILY REVENUE BONDS	4.90%	3/20/2044	0.066	0.000	0.067	0.000	1,000,000	991,940	100.02%	1,000,238	-	1,000,238	Government/ Agency
PMB159	81299B9R8	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.60%	6/1/2038	0.083	0.000	0.084	0.000	2,000,221	2,002,442	99.92%	1,998,525	-	1,998,525	Government/ Agency
PMB166	81299H927	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.87%	5/1/2044	0.083	0.000	0.084	0.000	1,579,044	1,578,196	99.96%	1,578,379	-	1,578,379	Government/ Agency
PMB170	999684251	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.40%	8/1/2046	0.083	0.000	0.084	0.000	3,466,174	3,467,698	100.04%	3,467,623	-	3,467,623	Government/ Agency
PMB173	999576077	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.35%	3/1/2047	0.083	0.000	0.084	0.000	6,605,117	6,614,007	99.88%	6,596,900	-	6,596,900	Government/ Agency
PMB174	999754344	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.89%	4/1/2038	0.083	0.000	0.084	0.000	3,769,894	3,772,659	99.96%	3,768,428	-	3,768,428	Government/ Agency
PMB176	999768880	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.60%	1/1/2050	1.711	0.001	1.716	0.001	3,142,292	3,160,511	99.52%	3,127,354	-	3,127,354	Government/ Agency
PMB178	45202T9V1	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.80%	1/1/2053	3.998	0.001	4.029	0.001	1,917,568	1,925,283	100.85%	1,933,853	-	1,933,853	Government/ Agency
PMB181	57586NHK0	FHA MF PC	MF PERMANENT RISK-SHARE PC	4.00%	12/1/2053	3.631	0.033	3.655	0.033	59,995,000	59,971,536	93.16%	55,893,562	-	55,893,562	Government/ Agency
PMB183	64199AKB9	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.65%	12/1/2037	0.083	0.000	0.084	0.000	7,440,896	7,540,093	99.61%	7,411,616	-	7,411,616	Government/ Agency
PMB184	57599CYU8	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.17%	2/1/2050	1.589	0.002	1.594	0.002	7,369,280	7,827,049	97.61%	7,193,058	-	7,193,058	Government/ Agency
PMB186	57499ANM3	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.72%	2/15/2062	7.023	0.004	7.112	0.004	4,424,116	4,432,117	87.56%	3,873,742	-	3,873,742	Government/ Agency
PMB187	57599CZX1	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.90%	3/15/2062	7.140	0.003	7.236	0.003	3,078,771	3,082,092	89.13%	2,744,069	-	2,744,069	Government/ Agency
PMB188	FWDPMB188	FHA MF PC	MF PERMANENT RISK-SHARE PC	2.50%	9/1/2063	8.012	0.000	8.117	0.000	-	-	76.80%	(1,322,630)	5,702,000	4,379,370	Government/ Agency
PMB189	53999AFS3	FHA MF PC	MF PERMANENT RISK-SHARE PC	4.10%	12/1/2060	6.038	0.019	6.102	0.019	21,487,472	21,507,250	89.19%	19,164,397	-	19,164,397	Government/ Agency
FXF014	31377LVH2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	8.40%	7/1/2023	0.068	0.000	0.069	0.000	25,547	25,527	99.71%	25,474	-	25,474	Government/ Agency
FXF111	31377TT48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.96%	1/1/2029	0.003	0.000	0.003	0.000	209,782	209,929	99.67%	209,096	-	209,096	Government/ Agency
FXF253	31381RK78	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.69%	6/1/2041	2.748	0.002	2.761	0.002	4,169,623	4,250,320	100.77%	4,201,646	-	4,201,646	Government/ Agency
FXF254	31381RK86	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.75%	6/1/2041	2.744	0.001	2.757	0.001	2,024,953	2,070,203	100.94%	2,043,987	-	2,043,987	Government/ Agency
FXF260	31381SN99	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.69%	6/1/2035	2.855	0.000	2.870	0.000	515,163	523,859	97.94%	504,535	-	504,535	Government/ Agency
FXF263	31381U2P1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.30%	8/1/2029	3.025	0.002	3.046	0.002	3,595,617	3,578,400	101.05%	3,633,299	-	3,633,299	Government/ Agency
FXF268	3138L3SY2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.99%	6/1/2025	2.122	0.001	2.128	0.001	2,531,669	2,532,129	95.09%	2,407,389	-	2,407,389	Government/ Agency
FXF270	3138L4S79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.46%	12/1/2023	0.776	0.000	0.782	0.000	3,272,535	3,272,523	98.14%	3,211,764	-	3,211,764	Government/ Agency
FXF271	3138L5CM0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.66%	10/1/2023	0.619	0.000	0.624	0.000	4,273,498	4,273,498	99.56%	4,254,481	-	4,254,481	Government/ Agency
FXF272	3138L4VV1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.41%	9/1/2023	0.537	0.001	0.541	0.001	10,040,736	10,040,736	98.70%	9,910,207	-	9,910,207	Government/ Agency
FXF274	3138L4YH0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.61%	9/1/2023	0.545	0.001	0.549	0.001	5,831,794	5,831,794	99.66%	5,811,674	-	5,811,674	Government/ Agency
FXF280	3138L7T48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.36%	10/1/2029	5.173	0.008	5.220	0.008	10,459,559	10,461,759	93.76%	9,806,883	-	9,806,883	Government/ Agency
FXF282	3138L7VB9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.40%	10/1/2026	3.162	0.001	3.180	0.001	2,715,404	2,718,046	95.26%	2,586,748	-	2,586,748	Government/ Agency
FXF283	3138L9FR8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.04%	4/1/2030	5.759	0.021	5.816	0.021	24,749,024	24,788,538	91.44%	22,631,250	-	22,631,250	Government/ Agency
FXF284	3138L9JU7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.42%	4/1/2035	7.945	0.006	8.018	0.006	4,992,879	5,043,456	90.18%	4,502,678	-	4,502,678	Government/ Agency
FXF285	3138L9JZ9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.05%	4/1/2030	5.605	0.021	5.660	0.021	25,558,732	25,572,389	91.42%	23,365,282	-	23,365,282	Government/ Agency
FXF286	3138L9LM2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.12%	4/1/2030	5.593	0.010	5.648	0.010	12,554,381	12,556,319	91.25%	11,455,998	-	11,455,998	Government/ Agency
FXF287	3138L9XT4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.21%	5/1/2030	5.534	0.005	5.588	0.005	6,390,962	6,437,271	91.78%	5,865,816	-	5,865,816	Government/ Agency
FXF288	3138L9ZT8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.18%	5/1/2035	5.529	0.007	5.587	0.007	9,023,998	9,109,360	91.38%	8,246,310	-	8,246,310	Government/ Agency
FXF289	3138L9XB3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.02%	6/1/2027	3.686	0.002	3.711	0.002	3,584,764	3,587,493	93.67%	3,357,777	-	3,357,777	Government/ Agency
FXF290	3138LAPD5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.63%	7/1/2035	8.343	0.026	8.415	0.026	21,148,000	21,168,697	90.88%	19,219,514	-	19,219,514	Government/ Agency
FXF294	3138L0BV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.31%	10/1/2027	3.961	0.009	3.991	0.009	14,925,160	14,967,238	94.51%	14,105,172	-	14,105,172	Government/ Agency
FXF298	3138LBAX5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.70%	11/1/2025	2.466	0.005	2.476	0.005	14,297,549	14,299,169	93.98%	13,436,836	-	13,436,836	Government/ Agency
FXF304	3138LCWY7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.26%	1/1/2027	3.375	0.004	3.396	0.004	6,927,830	6,932,717	94.39%	6,539,317	-	6,539,317	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**February 28, 2023**

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ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	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
FXF307	3138LDFD0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	4/1/2028	4.383	0.010	4.419	0.010	0.00	15,442,369	15,471,182	92.58%	14,297,009	-	14,297,009	Government/ Agency
FXF309	3138LDGN8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.91%	6/1/2031	7.098	0.025	7.183	0.026	0.00	25,000,000	25,092,148	89.05%	22,261,250	-	22,261,250	Government/ Agency
FXF310	3138LEAD3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.50%	6/1/2026	3.090	0.028	3.106	0.028	0.00	60,000,000	60,000,000	92.63%	55,578,000	-	55,578,000	Government/ Agency
FXF313	3138LEH95	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.72%	7/1/2028	4.612	0.025	4.651	0.025	0.00	36,059,287	36,175,866	91.40%	32,959,631	-	32,959,631	Government/ Agency
FXF315	3138LEMS7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.46%	8/1/2026	3.241	0.012	3.259	0.013	0.00	25,830,000	25,831,404	91.93%	23,746,552	-	23,746,552	Government/ Agency
FXF320	3138LGKE5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	12/1/2026	3.348	0.007	3.368	0.008	0.00	15,047,565	15,054,568	92.19%	13,872,802	-	13,872,802	Government/ Agency
FXF321	3138ET5Z5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.13%	5/1/2026	2.870	0.001	2.885	0.001	0.00	3,150,572	3,168,492	94.98%	2,992,272	-	2,992,272	Government/ Agency
FXF327	3138LHTV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.14%	4/1/2029	5.072	0.006	5.117	0.006	0.00	7,534,058	7,542,212	92.75%	6,987,763	-	6,987,763	Government/ Agency
FXF330	3138LJCH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.94%	6/1/2027	3.756	0.016	3.782	0.016	0.00	27,708,749	27,720,276	93.32%	25,856,697	-	25,856,697	Government/ Agency
FXF331	3138LJD80	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	6/1/2027	3.728	0.037	3.753	0.037	0.00	65,237,348	65,263,413	93.27%	60,844,917	-	60,844,917	Government/ Agency
FXF337	3138LKHG5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.00%	5/1/2027	3.692	0.003	3.717	0.004	0.00	6,280,678	6,286,190	93.17%	5,851,519	-	5,851,519	Government/ Agency
FXF349	3138LLU78	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.16%	12/1/2027	0.018	0.000	4.085	0.012	0.00	18,037,908	18,037,908	100.00%	18,037,863	-	18,037,863	Government/ Agency
FXF352	3138LLRM9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.15%	1/1/2028	0.013	0.000	4.253	0.015	0.00	22,425,000	22,425,000	99.90%	22,402,319	-	22,402,319	Government/ Agency
FXF354	3138LMNU3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.10%	2/1/2028	0.030	0.000	4.229	0.021	0.00	30,420,000	30,420,000	99.83%	30,368,846	-	30,368,846	Government/ Agency
FXF355	3138LMP49	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.12%	3/1/2028	0.027	0.000	4.290	0.026	0.00	38,275,000	38,275,000	99.89%	38,231,895	-	38,231,895	Government/ Agency
FXF364	3140HTM30	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.46%	4/1/2031	6.395	0.012	6.467	0.012	0.00	12,797,425	12,797,425	92.71%	11,817,072	-	11,817,072	Government/ Agency
FXF365	3140HTSP0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	6/1/2029	5.537	0.019	5.588	0.019	0.00	22,345,000	22,415,997	92.46%	20,659,070	-	20,659,070	Government/ Agency
FXF366	3140HT3B3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.38%	5/1/2029	0.019	0.000	5.150	0.021	0.00	25,000,000	25,006,341	100.26%	25,065,460	-	25,065,460	Government/ Agency
FXF367	3140HUEF9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.39%	6/1/2029	0.032	0.000	5.207	0.035	0.00	41,302,000	41,302,000	100.27%	41,415,304	-	41,415,304	Government/ Agency
FXF368	3140JAVR5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.33%	5/1/2029	5.145	0.005	5.192	0.005	0.00	6,462,900	6,642,757	93.03%	6,012,456	-	6,012,456	Government/ Agency
FXF370	3140HVJB1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.55%	9/1/2026	3.185	0.007	3.203	0.007	0.00	14,104,743	14,106,704	92.30%	13,018,537	-	13,018,537	Government/ Agency
FXF371	3140HU4N3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.67%	8/1/2029	5.536	0.030	5.587	0.031	0.00	37,700,000	37,923,919	89.80%	33,855,354	-	33,855,354	Government/ Agency
FXF372	3138LM4U4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.68%	7/1/2028	4.524	0.008	4.562	0.008	0.00	11,916,102	12,232,263	95.24%	11,349,134	-	11,349,134	Government/ Agency
FXF373	3140HVD9A	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85%	8/1/2031	6.908	0.009	6.991	0.009	0.00	8,796,000	8,796,518	88.34%	7,738,146	-	7,738,146	Government/ Agency
FXF375	3140HTYA1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.97%	9/1/2034	8.009	0.015	8.093	0.015	0.00	12,987,039	13,154,173	86.92%	11,288,205	-	11,288,205	Government/ Agency
FXF376	3140HVQ31	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.96%	9/1/2034	9.098	0.025	9.194	0.025	0.00	20,616,743	20,616,743	84.77%	16,953,400	-	16,953,400	Government/ Agency
FXF378	3140HWBD3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.61%	11/1/2026	3.373	0.005	3.393	0.005	0.00	9,800,000	9,831,723	92.25%	9,040,696	-	9,040,696	Government/ Agency
FXF379	3140HWC02	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.76%	10/1/2031	6.994	0.010	7.079	0.010	0.00	10,189,000	10,301,395	88.12%	8,978,445	-	8,978,445	Government/ Agency
FXF380	3140HU6Y7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.33%	2/1/2030	6.211	0.005	6.272	0.005	0.00	5,955,000	5,956,735	86.28%	5,138,212	-	5,138,212	Government/ Agency
FXF381	3140HWL83	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.43%	11/1/2031	7.119	0.018	7.207	0.019	0.00	18,655,000	18,661,335	85.18%	15,890,889	-	15,890,889	Government/ Agency
FXF382	3140HVXW9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.33%	11/1/2029	5.561	0.009	5.613	0.010	0.00	12,016,716	12,049,996	87.43%	10,505,734	-	10,505,734	Government/ Agency
FXF383	3140HWJ26	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	11/1/2031	7.518	0.012	7.613	0.013	0.00	11,975,000	12,011,865	84.89%	10,165,338	-	10,165,338	Government/ Agency
FXF384	3140HWZ54	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.53%	1/1/2030	6.093	0.018	6.153	0.018	0.00	20,550,000	20,655,642	87.61%	18,003,444	-	18,003,444	Government/ Agency
FXF385	3140HXPNA	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.55%	3/1/2030	6.000	0.009	6.059	0.009	0.00	11,279,000	11,328,280	87.51%	9,879,050	-	9,879,050	Government/ Agency
FXF387	3140HYCN6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.94%	4/1/2035	9.083	0.007	9.165	0.007	0.00	6,400,000	6,489,610	77.73%	4,974,400	-	4,974,400	Government/ Agency
FXF388	3140HYER5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.09%	5/1/2032	7.599	0.014	7.699	0.014	0.00	13,400,000	13,480,619	82.54%	11,060,494	-	11,060,494	Government/ Agency
FXF389	3140HWJR4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.46%	11/1/2034	8.443	0.011	8.528	0.011	0.00	9,458,349	9,538,047	83.30%	7,878,332	-	7,878,332	Government/ Agency
FXF390	3140J0CH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.82%	7/1/2035	9.163	0.005	9.240	0.005	0.00	4,569,805	4,603,550	76.46%	3,494,210	-	3,494,210	Government/ Agency
FXF391	3140J0FZ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.46%	7/1/2030	6.041	0.006	6.103	0.006	0.00	7,391,718	7,474,998	82.35%	6,087,080	-	6,087,080	Government/ Agency
FXF392	3140J0GW4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.41%	7/1/2030	6.102	0.003	6.165	0.003	0.00	3,227,224	3,254,743	81.92%	2,643,774	-	2,643,774	Government/ Agency
FXF393	3140J0JH4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.27%	7/1/2030	6.708	0.012	6.779	0.012	0.00	14,235,000	14,318,399	79.79%	11,358,107	-	11,358,107	Government/ Agency
FXF394	3140J0JC5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.25%	7/1/2030	6.802	0.033	6.875	0.033	0.00	37,950,000	38,054,286	79.51%	30,172,527	-	30,172,527	Government/ Agency
FXF395	3140J0KT6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.55%	7/1/2032	7.501	0.020	7.602	0.020	0.00	20,500,000	20,765,454	79.22%	16,240,305	-	16,240,305	Government/ Agency
FXF396	3140J0K74	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.65%	7/1/2030	6.076	0.001	6.138	0.001	0.00	1,236,555	1,261,092	83.27%	1,029,716	-	1,029,716	Government/ Agency
FXF397	3140J0K66	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.47%	7/1/2030	6.745	0.003	6.817	0.003	0.00	3,025,000	3,059,744	80.89%	2,446,983	-	2,446,983	Government/ Agency
FXF398	3140J0LU2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.52%	7/1/2032	7.914	0.014	8.022	0.014	0.00	14,157,681	14,261,756	78.22%	11,073,855	-	11,073,855	Government/ Agency
FXF399	3140J0MQ0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.22%	7/1/2030	6.546	0.022	6.614	0.022	0.00	25,610,000	25,680,934	79.95%	20,473,915	-	20,473,915	Government/ Agency
FXF400	3140J0NB2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.53%	7/1/2032	7.721	0.010	7.825	0.010	0.00	10,500,000	10,636,157	78.65%	8,258,355	-	8,258,355	Government/ Agency
FXF401	3140J0NB3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.17%	8/1/2030	6.054	0.006	6.117	0.006	0.00	7,124,973	7,127,455	80.75%	5,753,700	-	5,753,700	Government/ Agency
FXF402	3140J0PH7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.09%	7/1/2050	15.353	0.013	15.465	0.013	0.00	8,392,000	8,540,785	61.43%	5,155,206	-	5,155,206	Government/ Agency
FXF403	3140J0PT1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.38%	7/1/2030	6.678	0.009	6.749	0.009	0.00	10,500,000	10,617,785	80.45%	8,447,145	-	8,447,145	Government/ Agency
FXF404	3140J0QJ2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.76%	8/1/2035	9.681	0.011	9.761	0.011	0.00	9,100,000	9,136,703	74.58%	6,787,053	-	6,787,053	Government/ Agency
FXF405	3140J0R51	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.32%	8/1/2030	6.592	0.018	6.662	0.018	0.00	21,000,000	21,230,315	80.39%	16,881,060	-	16,881,060	Government/ Agency
FXF406	3140J0TU4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.31%	8/1/2030	6.448	0.004	6.516	0.004	0.00	4,366,398	4,417,644	80.60%	3,519,491	-	3,519,491	Government/ Agency
FXF407	3140J0UK4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.50%	8/1/2030	6.154	0.001	6.218	0.001	0.00	1,142,235	1,165,390	82.31%	940,128	-	940,128	Government/ Agency
FXF408	3140J0Q37	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.57%	8/1/2037	10.054	0.055	10.091	0.055	0.00	46,829,439	47,020,636	71.09%	33,288,707	-	33,288,707	Government/ Agency
FXF409	3140J0DZ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.16%	9/1/2050	16.714	0.024	16.862	0.024	0.00	14,200,000	14,353,272	60.41%	8,578,220	-	8,578,220	Government/ Agency
FXF410	3140J1FB9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.68%	9/1/2032	7.342	0.012	7.441	0.012	0.00	12,589,161	12,771,891	78.75%	9,913,461	-	9,913,461	Government/ Agency
FXF411	3140J1K80	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.7													

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**February 28, 2023**

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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
FXF413	3140J15B0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.17%	11/1/2030	7.112	0.025	7.192	0.025	27,329,000	27,329,283	78.28%	21,394,234	-	21,394,234	Government/ Agency
FXF414	3140J2LB0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.71%	11/1/2035	10.401	0.011	10.480	0.011	9,300,000	9,329,595	72.92%	6,781,839	-	6,781,839	Government/ Agency
FXF415	FWDFNP415	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.21%	12/1/2039	11.635	0.000	11.612	0.000	-	-	71.66%	(11,785,084)	41,587,270	29,802,186	Government/ Agency
FXF416	3140LAFS9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.06%	12/1/2027	4.275	0.013	4.309	0.013	21,349,173	21,355,456	84.69%	18,079,760	-	18,079,760	Government/ Agency
FXF417	3140J3CK8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.47%	12/1/2030	7.083	0.011	7.164	0.011	12,400,000	12,476,754	79.35%	9,838,904	-	9,838,904	Government/ Agency
FXF418	3140LAG90	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.57%	1/1/2031	6.601	0.019	6.675	0.019	21,950,000	22,012,748	80.84%	17,744,600	-	17,744,600	Government/ Agency
FXF419	3140LBL68	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.26%	1/1/2031	6.750	0.022	6.825	0.022	25,000,000	24,994,976	79.75%	19,936,500	-	19,936,500	Government/ Agency
FXF420	3140LBTFO	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.74%	3/1/2033	8.794	0.007	8.924	0.007	6,160,000	6,234,693	77.75%	4,789,462	-	4,789,462	Government/ Agency
FXF422	3140LBVK6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.25%	3/1/2031	0.051	0.000	6.853	0.026	23,855,000	23,855,000	99.88%	23,825,985	-	23,825,985	Government/ Agency
FXF423	3140LBWH2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.26%	3/1/2031	0.050	0.000	6.850	0.011	10,075,000	10,075,000	99.92%	10,066,703	-	10,066,703	Government/ Agency
FXF424	FWDFNP424	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.59%	3/1/2039	10.641	0.000	10.645	0.000	-	-	78.03%	(2,507,048)	11,409,000	8,901,952	Government/ Agency
FXF425	3140LBXH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.27%	4/1/2031	0.054	0.000	6.727	0.019	17,500,000	17,500,000	100.04%	17,507,018	-	17,507,018	Government/ Agency
FXF426	FWDFNP426	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.56%	7/1/2038	11.002	0.000	11.015	0.000	-	-	78.15%	(2,354,270)	10,774,000	8,419,730	Government/ Agency
FXF427	3140LDCF4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.76%	8/1/2031	7.605	0.023	7.701	0.023	23,623,000	23,677,394	80.10%	18,921,551	-	18,921,551	Government/ Agency
FXF428	3140LC5T4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.41%	4/1/2051	11.375	0.005	11.404	0.005	3,701,105	3,737,242	70.64%	2,614,387	-	2,614,387	Government/ Agency
FXF429	3140LDA25	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.58%	10/1/2031	7.579	0.055	7.674	0.056	57,950,000	58,183,213	78.68%	45,593,322	-	45,593,322	Government/ Agency
FXF430	3140LCD7D	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.50%	8/1/2039	10.847	0.020	10.841	0.020	13,130,984	13,130,984	86.91%	11,411,613	-	11,411,613	Government/ Agency
FXF431	3140LCMH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.22%	8/1/2028	5.036	0.007	5.080	0.007	10,000,000	10,017,557	83.74%	8,374,200	-	8,374,200	Government/ Agency
FXF432	3140LBY23	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.00%	4/1/2031	7.214	0.017	7.299	0.018	18,000,000	18,535,968	83.02%	14,944,140	-	14,944,140	Government/ Agency
FXF433	3140LD2L2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.76%	12/1/2036	6.153	0.017	6.211	0.017	21,264,421	21,321,734	83.27%	17,706,458	-	17,706,458	Government/ Agency
FXF434	3140LDSB1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.88%	11/1/2031	7.480	0.025	7.574	0.025	25,400,000	25,430,854	80.80%	20,522,692	-	20,522,692	Government/ Agency
FXF435	3140LECX3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.24%	11/1/2031	0.069	0.000	7.354	0.048	40,943,000	40,947,979	99.98%	40,933,456	-	40,933,456	Government/ Agency
FXF437	3140LEMT1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.47%	12/1/2051	11.434	0.018	11.471	0.018	13,338,145	13,520,725	71.36%	9,517,433	-	9,517,433	Government/ Agency
FXF438	3140LEGH4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.56%	12/1/2051	11.345	0.017	11.383	0.017	12,532,426	12,562,202	72.41%	9,075,106	-	9,075,106	Government/ Agency
FXF439	FWDFNP439	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.59%	2/1/2039	10.841	0.000	10.846	0.000	-	-	76.56%	(5,624,568)	24,000,000	18,375,432	Government/ Agency
FXF440	FWDFNP440	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.72%	7/1/2040	11.331	0.000	11.303	0.000	-	277,940	76.14%	(6,631,176)	27,794,000	21,162,824	Government/ Agency
FXF441	FWDFNP441	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.58%	1/1/2040	11.162	0.000	11.145	0.000	-	-	76.72%	(2,723,655)	11,700,000	8,976,345	Government/ Agency
FXF442	3140LFJ62	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.57%	3/1/2042	13.385	0.040	13.293	0.040	25,155,000	25,165,921	71.57%	18,003,434	-	18,003,434	Government/ Agency
FXF443	3140LFH64	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.33%	2/1/2029	0.022	0.000	5.241	0.017	20,000,000	20,004,646	99.89%	19,977,686	-	19,977,686	Government/ Agency
FXF444	3140LFRB2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.24%	5/1/2052	11.353	0.009	11.395	0.009	6,423,668	6,551,691	78.97%	5,072,449	-	5,072,449	Government/ Agency
FXF445	3140LFX41	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.93%	4/1/2038	10.393	0.027	10.415	0.027	19,831,896	19,843,220	81.85%	16,233,200	-	16,233,200	Government/ Agency
FXF446	3140LFX58	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.93%	4/1/2038	10.393	0.022	10.415	0.022	16,162,995	16,172,224	81.85%	13,230,058	-	13,230,058	Government/ Agency
FXF447	3140LFA25	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.01%	4/1/2052	12.017	0.011	12.084	0.011	7,399,761	7,404,210	76.60%	5,668,513	-	5,668,513	Government/ Agency
FXF448	3140LGKM3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.53%	5/1/2032	0.068	0.000	7.485	0.034	28,526,000	28,529,872	100.31%	28,615,303	-	28,615,303	Government/ Agency
FXF449	3140LGK43	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.50%	5/1/2032	0.059	0.000	7.544	0.029	23,705,000	23,705,000	100.14%	23,737,839	-	23,737,839	Government/ Agency
FXF450	603767PD0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.46%	1/1/2038	10.553	0.029	10.579	0.029	20,931,150	20,931,150	79.12%	16,559,680	-	16,559,680	Government/ Agency
FXF451	3140LGP71	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.51%	6/1/2029	0.019	0.000	5.464	0.061	70,000,000	70,017,895	99.99%	69,989,514	-	69,989,514	Government/ Agency
FXF452	FWDFNP452	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.47%	7/1/2041	11.313	0.000	11.267	0.000	-	-	91.45%	(860,361)	10,058,000	9,197,639	Government/ Agency
FXF453	3140LGS17	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.56%	6/1/2032	0.082	0.000	7.663	0.038	30,975,000	30,975,360	99.99%	30,972,395	-	30,972,395	Government/ Agency
FXF454	313637ZA1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.70%	10/1/2033	8.178	0.025	8.281	0.025	19,865,000	19,927,377	93.33%	18,540,600	-	18,540,600	Government/ Agency
FXF455	3140LWU2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.91%	8/1/2032	7.648	0.031	7.752	0.031	26,250,000	26,557,281	95.49%	25,066,650	-	25,066,650	Government/ Agency
FXF456	3140LHAD2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.11%	8/1/2032	7.435	0.018	7.535	0.018	15,627,000	15,700,717	95.91%	14,988,168	-	14,988,168	Government/ Agency
FXF457	3140LHUD0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.80%	10/1/2052	11.236	0.022	11.282	0.022	12,442,909	12,481,298	96.50%	12,007,408	-	12,007,408	Government/ Agency
FXF458	3140LHXW5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.30%	11/1/2032	0.119	0.000	7.838	0.020	15,800,000	15,804,666	100.05%	15,807,339	-	15,807,339	Government/ Agency
FXF459	3140LJK62	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.39%	2/1/2030	5.736	0.019	5.791	0.019	21,148,000	21,085,264	98.47%	20,825,282	-	20,825,282	Government/ Agency
FXF460	3140LJK96	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.69%	2/1/2030	5.690	0.017	5.745	0.017	18,852,000	18,899,095	100.02%	18,856,147	-	18,856,147	Government/ Agency
FXF461	3140LJPC4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.56%	2/1/2028	4.400	0.021	4.436	0.021	29,835,000	29,909,506	99.30%	29,626,155	-	29,626,155	Government/ Agency
FXF462	HITFNP462	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.32%	3/1/2028	4.410	0.028	4.445	0.028	39,722,000	39,858,544	98.41%	39,090,341	-	39,090,341	Government/ Agency
FRM004	3132WVWYB2	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.28%	12/1/2029	5.570	0.013	5.622	0.013	15,784,100	15,910,816	92.12%	14,540,544	-	14,540,544	Government/ Agency
FRM005	3132XEAM3	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.38%	4/1/2030	5.760	0.012	5.816	0.012	13,750,976	13,911,568	92.47%	12,715,833	-	12,715,833	Government/ Agency
FRM006	3132WVWYD8	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.60%	4/1/2030	5.715	0.021	5.771	0.022	24,456,630	24,920,068	94.94%	23,219,861	-	23,219,861	Government/ Agency
FRM007	3132XEAP6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.48%	6/1/2030	5.856	0.016	5.915	0.016	17,966,479	18,242,760	92.97%	16,703,374	-	16,703,374	Government/ Agency
FRM008	3132XEAS0	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.34%	12/1/2029	5.549	0.008	5.602	0.008	9,347,445	9,440,360	92.40%	8,636,982	-	8,636,982	Government/ Agency
FRM009	3132XHKY9	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.40%	6/1/2031	6.811	0.007	6.890	0.007	7,444,000	7,516,681	85.87%	6,391,875	-	6,391,875	Government/ Agency
FRM011	3132XHK29	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.42%	6/1/2031	6.806	0.011	6.885	0.011	11,768,000	11,897,009	86.00%	10,120,286	-	10,120,286	Government/ Agency
FRM012	3132WVAQ5	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.04%	5/1/2050	11.367	0.025	11.387	0.025	20,024,739	20,488,684	67.94%	13,604,932	-	13,604,932	Government/ Agency
FRM013	FWDFRM013	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.38%	2/25/2034	8.301	0.000	8.399	0.000	-	163,125	82.89%	(7,441,110)	43,500,000	36,058,890	Government/ Agency
FRM014	3132V8AN6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.26%	7/1/2027	-0.001	0.000	3.243	0.002	3,897,566	3,898,321	99.67%	3,884,803	-	3,884,803	Government/ Agency
FRM015	FWDFRM015	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.86%	5/1/2040	11.031	0.000	11.009	0.000	-	-	90.32%	(2,656,035)	27,450,000	24,793,965	Government/ Agency
FHM007	3137FBTQ9	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	10/25/2033	6.401	0.032	6.477	0.032	33,450,000	33,334,370	91.76%	30,694,891	-	30,694,891	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**February 28, 2023**

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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
FHM010	3137FKVD4	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	1/25/2026	2.522	0.007	2.533	0.007	17,907,913	17,939,280	97.79%	17,511,303	-	17,511,303	Government/ Agency
FHM011	3137FKSQ0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.68%	10/25/2025	2.458	0.004	2.467	0.004	10,000,000	10,040,752	96.10%	9,609,969	-	9,609,969	Government/ Agency
FHM013	3137F72K0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	4.90%	10/25/2030	-0.053	0.000	6.435	0.004	4,343,700	4,343,700	99.01%	4,300,873	-	4,300,873	Government/ Agency
FHM014	3137F7ZL8	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	4.67%	10/25/2030	-0.056	0.000	6.386	0.008	7,665,353	7,665,353	99.07%	7,593,740	-	7,593,740	Government/ Agency
FHM015	3137F84N0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	4.61%	12/25/2030	-0.072	0.000	6.370	0.016	15,370,628	15,370,628	98.98%	15,214,011	-	15,214,011	Government/ Agency
FHM016	3137F84M2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	4.83%	11/25/2030	-0.078	0.000	6.429	0.012	11,793,504	11,793,504	99.14%	11,692,078	-	11,692,078	Government/ Agency
FHM017	3137F8Z77	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	4.56%	12/25/2030	-0.080	0.000	6.448	0.016	15,648,210	15,648,210	98.89%	15,474,376	-	15,474,376	Government/ Agency
FHM018	3137F9ZZ7	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	4.70%	11/25/2027	-0.015	0.000	4.122	0.011	16,805,890	16,805,890	98.97%	16,632,363	-	16,632,363	Government/ Agency
FHM019	3137FXZ84	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	4.55%	1/25/2031	-0.084	0.000	6.542	0.030	29,343,267	29,343,267	99.33%	29,145,819	-	29,145,819	Government/ Agency
FHM020	3137H1LV6	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	4.55%	6/25/2031	-0.097	0.000	6.670	0.026	24,856,701	24,856,701	99.24%	24,666,559	-	24,666,559	Government/ Agency
FHM021	3137H2NB6	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	4.51%	8/25/2031	-0.110	0.000	6.938	0.030	27,162,863	27,162,863	99.10%	26,917,537	-	26,917,537	Government/ Agency
FNA047	3136AT5G5	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.94%	7/25/2039	6.612	0.002	6.675	0.002	1,786,033	1,802,529	95.00%	1,696,715	-	1,696,715	Government/ Agency
FNA049	3136AY2C6	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.93%	9/25/2027	3.996	0.014	4.025	0.014	22,921,815	22,971,048	92.80%	21,271,641	-	21,271,641	Government/ Agency
FNA050	3136BML71	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	5.08%	4/1/2034	-0.161	-0.001	8.070	0.032	24,951,058	24,365,124	97.96%	24,441,233	-	24,441,233	Government/ Agency
RSP001	12647RAA2	FHA Risk Share REMIC	MULTIFAMILY PERMANENT MBS	4.70%	5/27/2053	3.648	0.002	3.673	0.002	4,537,965	4,714,025	81.89%	3,716,305	-	3,716,305	Government/ Agency
GNR088	38378BCM9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.26%	11/16/2043	0.177	0.000	0.179	0.000	304,920	305,307	99.25%	302,648	-	302,648	Government/ Agency
GNR092	38376GXA3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.72%	2/16/2044	0.656	0.000	0.641	0.000	109,622	111,967	96.84%	106,154	-	106,154	Government/ Agency
GNR094	38378BF87	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.40%	1/16/2053	2.040	0.008	2.051	0.008	27,969,711	28,147,296	98.78%	25,111,878	-	25,111,878	Government/ Agency
GNR096	38378BA82	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.31%	11/16/2051	2.270	0.002	2.282	0.002	7,076,000	7,076,008	88.40%	6,255,412	-	6,255,412	Government/ Agency
GNR097	38378BWB1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.82%	4/16/2050	1.129	0.000	1.134	0.000	807,196	820,835	94.13%	759,830	-	759,830	Government/ Agency
GNR106	38378NST1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.63%	12/16/2045	1.070	0.001	1.075	0.001	8,583,000	8,293,120	96.33%	8,268,423	-	8,268,423	Government/ Agency
GNR107	38378NPP2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.20%	7/16/2041	0.087	0.000	0.087	0.000	113,403	112,267	99.73%	113,092	-	113,092	Government/ Agency
GNR108	38378NPQ0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	3/16/2044	1.525	0.002	1.539	0.002	10,000,000	9,647,760	95.46%	9,546,271	-	9,546,271	Government/ Agency
GNR112	38378N263	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.97%	4/16/2046	0.452	0.000	0.456	0.000	306,258	306,861	98.88%	302,840	-	302,840	Government/ Agency
GNR113	38378N3R2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	1/16/2054	0.898	0.001	0.903	0.001	3,674,672	3,658,200	98.06%	3,603,440	-	3,603,440	Government/ Agency
GNR114	38378XGG0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.12%	9/16/2051	0.115	0.000	0.116	0.000	153,013	153,809	99.79%	152,696	-	152,696	Government/ Agency
GNR115	38378XDV0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	9/16/2054	2.041	0.006	2.065	0.006	17,914,080	17,773,650	94.09%	16,855,729	-	16,855,729	Government/ Agency
GNR116	38378XDY4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.33%	5/16/2055	4.522	0.004	4.639	0.005	6,885,524	6,552,299	90.67%	6,243,093	-	6,243,093	Government/ Agency
GNR125	38378XCT4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.05%	5/16/2054	4.124	0.007	4.174	0.007	11,545,000	11,589,941	88.80%	10,252,429	-	10,252,429	Government/ Agency
GNR126	38378BAN9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.60%	9/16/2052	2.020	0.001	2.034	0.001	2,968,685	3,061,791	93.43%	2,773,524	-	2,773,524	Government/ Agency
GNR127	38379K5K3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.25%	12/16/2048	2.022	0.001	2.037	0.001	3,171,485	3,149,090	92.14%	2,922,162	-	2,922,162	Government/ Agency
GNR128	38379KEC6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.40%	8/16/2047	1.658	0.001	1.665	0.001	2,281,073	2,283,380	93.72%	2,137,871	-	2,137,871	Government/ Agency
GNR134	38379K3U0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	5/16/2048	1.075	0.001	1.080	0.001	3,253,690	3,292,827	96.27%	3,132,212	-	3,132,212	Government/ Agency
GNR137	38379K3Q5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	12/16/2052	3.445	0.002	3.500	0.002	4,858,337	4,852,074	86.16%	4,186,031	-	4,186,031	Government/ Agency
GNR138	38379KLA4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.79%	4/16/2049	2.531	0.002	2.555	0.002	4,609,584	4,646,671	92.25%	4,252,563	-	4,252,563	Government/ Agency
GNR139	38379K3N6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	4/16/2056	1.400	0.000	1.406	0.000	1,031,596	1,034,987	95.31%	983,190	-	983,190	Government/ Agency
GNR143	38379UBY1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	12/16/2055	0.390	0.000	0.393	0.000	861,750	866,014	98.79%	851,341	-	851,341	Government/ Agency
GNR146	38379RC03	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.15%	5/16/2056	0.596	0.000	0.600	0.000	480,406	479,551	97.70%	469,358	-	469,358	Government/ Agency
GNR147	38379RCE1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.20%	6/16/2056	1.064	0.000	1.069	0.000	885,463	883,625	95.75%	847,825	-	847,825	Government/ Agency
GNR148	38379UFN1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	3/16/2056	0.875	0.000	0.879	0.000	1,002,859	1,003,667	97.49%	977,675	-	977,675	Government/ Agency
GNR149	38379UED4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	11/16/2056	2.358	0.001	2.375	0.001	2,845,658	2,845,909	92.32%	2,627,248	-	2,627,248	Government/ Agency
GNR150	38379UGN0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	10/16/2056	1.827	0.001	1.836	0.001	2,961,464	2,932,708	93.52%	2,769,522	-	2,769,522	Government/ Agency
GNR151	38379RG74	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	3/16/2057	3.679	0.002	3.731	0.002	3,091,822	3,082,081	88.55%	2,737,925	-	2,737,925	Government/ Agency
GNR152	38380JEK0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	9/16/2058	4.188	0.010	4.268	0.011	17,955,979	17,672,241	83.68%	15,025,852	-	15,025,852	Government/ Agency
GNR153	38380JER5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	2/16/2053	6.633	0.052	6.812	0.054	60,000,000	57,307,202	79.74%	47,843,388	-	47,843,388	Government/ Agency
GNR155	38380MYK1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	4/16/2059	2.280	0.012	2.317	0.012	33,070,869	31,825,929	94.07%	31,110,088	-	31,110,088	Government/ Agency
GNR157	38380MY47	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	12/16/2059	1.511	0.001	1.523	0.001	4,632,172	4,572,307	95.85%	4,439,772	-	4,439,772	Government/ Agency
GNR158	38380NCY3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	7/16/2058	2.132	0.001	2.163	0.001	3,183,211	3,162,227	93.87%	2,988,077	-	2,988,077	Government/ Agency
GNR159	38380NVP3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	6/16/2059	3.437	0.004	3.500	0.004	7,363,857	7,382,018	91.36%	6,727,600	-	6,727,600	Government/ Agency
GNR160	38380PRT3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.00%	5/16/2062	5.032	0.043	5.191	0.045	59,844,221	64,562,934	89.39%	53,493,744	-	53,493,744	Government/ Agency
GNR161	38380RJT1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	9/16/2062	5.131	0.018	5.197	0.018	26,435,805	27,261,540	83.75%	22,139,355	-	22,139,355	Government/ Agency
GNR162	38380RPH7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	9/16/2062	5.182	0.014	5.250	0.014	20,649,509	21,330,135	82.68%	17,072,180	-	17,072,180	Government/ Agency
GNR163	38380RNF3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	6/16/2063	5.121	0.011	5.185	0.012	17,063,744	17,628,036	80.26%	13,695,071	-	13,695,071	Government/ Agency
GNR164	38380RTN0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	6/16/2063	5.101	0.015	5.165	0.015	22,071,272	22,751,839	81.60%	18,009,418	-	18,009,418	Government/ Agency
GNR165	38380RUJ2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	10/16/2062	5.212	0.037	5.289	0.038	53,756,353	55,553,553	82.60%	44,402,591	-	44,402,591	Government/ Agency
GNR166	38380RYJ3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2062	5.174	0.025	5.240	0.026	36,487,934	37,486,566	83.13%	30,333,576	-	30,333,576	Government/ Agency
GNR167	38380RGS3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	4/16/2063	5.231	0.034	5.304	0.035	49,311,686	50,336,310	83.08%	40,967,320	-	40,967,320	Government/ Agency
GNR168	38380NH77	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	8/16/2060	4.214	0.010	4.306	0.010	16,583,472	17,230,671	87.30%	14,476,569	-	14,476,569	Government/ Agency
GNR169	38380RZ22	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	12/16/2062	5.196	0.019	5.263	0.019	26,853,384	27,265,404	82.94%	22,271,504	-	22,271,504	Government/ Agency
GNR170	38380NSM7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	2/16/2061	4.373	0.010	4.458	0.010	16,389,150	16,928,576	87.00%	14,258,392	-	14,258,392	Government/ Agency

**AFL-CIO Housing Investment Trust  
Portfolio Schedule (Unaudited)  
February 28, 2023**

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GNR171	38380NM55	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	1/16/2061	4.199	0.007	4.283	0.007	12,116,977	12,566,601	88.15%	10,681,353	-	10,681,353	Government/ Agency
GNR172	38380RT26	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	10/16/2062	5.286	0.020	5.360	0.020	28,295,612	28,659,212	81.76%	23,135,010	-	23,135,010	Government/ Agency
GNR173	38381DLG3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	4/16/2063	5.346	0.037	5.414	0.038	52,045,724	52,914,701	82.93%	43,163,184	-	43,163,184	Government/ Agency
GNR174	38380N2L2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	1/16/2061	4.640	0.006	4.737	0.006	9,509,212	9,807,815	86.23%	8,199,746	-	8,199,746	Government/ Agency
GNR175	38381DTM2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2062	5.321	0.010	5.391	0.010	14,387,979	14,587,397	82.89%	11,925,977	-	11,925,977	Government/ Agency
GNR176	38381DWJ5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2063	5.396	0.019	5.471	0.019	26,387,609	26,730,352	83.22%	21,959,170	-	21,959,170	Government/ Agency
GNR177	38381DC65	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	11/16/2063	5.388	0.014	5.459	0.014	19,100,861	19,551,334	83.36%	15,922,430	-	15,922,430	Government/ Agency
GNR178	38381DL32	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	4/16/2063	5.408	0.018	5.484	0.019	25,408,324	25,796,387	81.82%	20,738,180	-	20,738,180	Government/ Agency
GNR179	38381DZ86	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	1.95%	3/16/2064	5.450	0.025	5.522	0.025	34,578,050	35,046,244	82.89%	28,663,440	-	28,663,440	Government/ Agency
GNR180	38379UZS8	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.40%	12/16/2057	4.173	0.010	4.233	0.010	16,651,744	17,074,647	84.55%	14,078,837	-	14,078,837	Government/ Agency
GNR181	38381EAR9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2063	5.400	0.032	5.475	0.033	44,961,071	45,360,029	83.38%	37,490,092	-	37,490,092	Government/ Agency
GNR182	38381EEB0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	4/16/2062	10.702	0.011	10.820	0.011	9,830,000	9,351,020	66.61%	6,547,289	-	6,547,289	Government/ Agency
GNR183	38381EQP6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	10/16/2063	5.567	0.032	5.640	0.032	42,606,965	42,194,111	81.24%	34,615,010	-	34,615,010	Government/ Agency
GNR184	38381EPT9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	1.95%	3/16/2064	5.508	0.028	5.582	0.028	38,065,300	37,577,963	82.93%	31,567,553	-	31,567,553	Government/ Agency
GNR185	38381EWY0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	3/16/2064	5.455	0.018	5.526	0.018	24,611,273	24,288,592	82.82%	20,382,303	-	20,382,303	Government/ Agency
GNR186	38381EPU6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	1.90%	2/16/2061	10.387	0.026	10.504	0.026	22,712,000	20,515,132	65.56%	14,888,886	-	14,888,886	Government/ Agency
GNR187	38381EW53	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	9/16/2063	14.742	0.009	15.095	0.009	7,404,094	5,830,295	51.77%	3,833,099	-	3,833,099	Government/ Agency
CLP076	57586P7J9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	12/1/2028	0.246	0.000	0.250	0.000	5,000,000	5,103,050	100.13%	5,006,734	-	5,006,734	AA
CLP077	57586P7K6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	12/1/2036	8.140	0.007	8.112	0.007	5,000,000	5,000,000	99.59%	4,979,287	-	4,979,287	AA
CLP078	57586P7L4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.20%	12/1/2039	11.391	0.015	11.102	0.015	8,305,000	8,305,000	97.25%	8,076,763	-	8,076,763	AA
CLP079	57586P7M2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.50%	6/1/2056	15.076	0.104	14.258	0.098	45,000,000	45,000,000	93.79%	42,206,549	-	42,206,549	AA
CLP081	64972CBJ1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.75%	5/1/2035	7.830	0.004	7.837	0.004	3,200,000	3,200,000	97.47%	3,119,054	-	3,119,054	AA
CLP084	64972CSJ3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.95%	11/1/2045	2.959	0.002	2.967	0.002	5,000,000	5,000,000	98.02%	4,901,236	-	4,901,236	AA
CLP086	57586NK75	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.85%	12/1/2058	11.215	0.014	11.197	0.014	9,510,000	9,507,423	79.35%	7,546,060	-	7,546,060	AA
CLP089	20775CPS7	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	5/15/2050	10.049	0.014	9.715	0.014	12,080,000	12,095,117	72.38%	8,743,336	-	8,743,336	AAA
CLP095	64972CM67	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.10%	10/1/2046	4.117	0.012	4.136	0.012	20,474,301	20,474,301	87.03%	17,818,895	-	17,818,895	AA
CLP098	16753QBH9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.36%	1/1/2038	9.275	0.035	9.192	0.034	25,000,000	25,000,000	92.13%	23,031,845	-	23,031,845	AA
CLP099	64972C8S5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.95%	11/1/2043	12.869	0.024	12.366	0.023	12,800,000	12,800,193	89.74%	11,486,156	-	11,486,156	AA
CLP100	64972CBT3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	11/1/2048	14.770	0.015	14.003	0.015	7,315,000	7,315,132	86.97%	6,361,638	-	6,361,638	AA
CLP101	64972C8U0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	11/1/2053	16.241	0.019	15.268	0.018	8,305,000	8,305,135	87.78%	7,290,107	-	7,290,107	AA
CLP102	64972EHL6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	11/1/2049	15.825	0.024	14.945	0.022	12,000,000	12,000,000	75.69%	9,082,438	-	9,082,438	AA
CLP103	64972EHM4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.35%	11/1/2054	17.009	0.041	15.945	0.038	20,000,000	20,000,000	73.29%	14,657,304	-	14,657,304	AA
CLP104	64972EHN2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.45%	5/1/2059	17.814	0.043	16.669	0.040	20,000,000	20,000,000	73.55%	14,709,214	-	14,709,214	AA
CLP107	57587AZ35	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.30%	12/1/2059	18.465	0.018	17.260	0.017	8,340,000	8,345,293	71.55%	5,967,117	-	5,967,117	AA
CLP110	55299BAH2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.15%	9/1/2023	0.482	0.002	0.486	0.003	32,282,000	32,283,285	97.93%	31,613,569	-	31,613,569	AA
CLP111	55299BAG4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.15%	9/1/2023	0.482	0.000	0.486	0.000	4,465,000	4,466,284	99.99%	4,464,509	-	4,464,509	AA
CLP112	57587GAA3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.60%	6/1/2063	20.515	0.052	19.113	0.049	26,410,000	26,410,000	59.17%	15,626,604	-	15,626,604	AA
CLP113	57587GAB1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	0.50%	12/1/2023	0.737	0.001	0.742	0.001	10,020,000	10,020,000	97.94%	9,814,070	-	9,814,070	AA
CLP114	45202BHV1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.07%	7/1/2041	11.698	0.111	11.303	0.107	84,895,000	84,893,410	68.72%	58,343,011	-	58,343,011	AAA
CLP115	64972EUS6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.05%	11/1/2046	13.823	0.020	13.728	0.020	13,000,000	13,000,000	67.68%	8,798,901	-	8,798,901	AA
CLP116	64972EUR8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.95%	11/1/2041	11.504	0.009	11.504	0.009	6,275,000	6,275,000	72.10%	4,524,312	-	4,524,312	AA
CLP117	45202BHW9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	0.40%	12/1/2024	1.725	0.000	1.725	0.000	470,000	470,036	95.35%	448,141	-	448,141	AAA
CLP118	45202BHX7	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.06%	1/1/2042	11.206	0.035	10.824	0.034	27,455,000	27,458,338	69.65%	19,121,576	-	19,121,576	AAA
CLP119	45202BJZ0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.65%	7/1/2062	12.778	0.028	12.162	0.027	21,610,000	21,632,487	62.78%	13,566,285	-	13,566,285	AAA
CLP120	79199ACD2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.93%	1/1/2026	0.954	0.003	0.954	0.003	20,574,805	20,574,805	97.03%	19,964,549	-	19,964,549	AAA
CLP121	64972EZ51	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	11/1/2037	10.206	0.003	10.048	0.003	2,000,000	2,000,000	98.46%	1,969,253	-	1,969,253	AA
CLP122	64972EZ69	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	11/1/2040	11.821	0.010	11.466	0.009	5,000,000	5,000,000	97.90%	4,895,068	-	4,895,068	AA
CLP123	64972EZC2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.30%	11/1/2045	13.628	0.006	12.987	0.006	3,000,000	3,000,000	93.69%	2,810,625	-	2,810,625	AA
CLP124	57587GRD9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	5.11%	6/1/2066	14.951	0.132	14.131	0.125	53,425,000	53,458,316	100.81%	53,860,280	-	53,860,280	AA
CLP125	57587GUS2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.90%	6/1/2066	14.735	0.063	13.944	0.059	26,645,000	26,658,597	98.25%	26,178,553	-	26,178,553	AA
CLP126	57587GVY8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.50%	12/1/2065	15.188	0.070	14.360	0.066	30,060,000	30,060,000	94.07%	28,277,331	-	28,277,331	AA
CPM025	999700487	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.20%	12/1/2047	0.083	0.000	0.084	0.000	2,849,208	2,856,719	99.35%	2,830,760	-	2,830,760	AA
CPM028	999752157	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.40%	11/1/2048	0.083	0.000	0.084	0.000	868,249	876,668	99.38%	862,896	-	862,896	AA
CLM016	28299AGB8	Direct Loans	MULTIFAMILY CONSTRUCTION	6.79%	12/19/2024	0.047	0.000	1.641	0.004	13,926,428	13,902,484	98.67%	13,698,065	3,295,478	16,993,543	not rated
CLM017	28299AGC6	Direct Loans	MULTIFAMILY CONSTRUCTION	6.79%	12/19/2024	0.047	0.001	1.641	0.020	75,524,292	75,374,019	98.67%	74,426,654	7,253,803	81,680,457	not rated
CLM018	65499APS1	Direct Loans	MULTIFAMILY CONSTRUCTION	4.05%	10/1/2024	1.478	0.009	1.484	0.009	39,098,656	38,743,472	97.18%	37,634,752	12,901,344	50,536,096	not rated
CLM019	28299AGF9	Direct Loans	MULTIFAMILY CONSTRUCTION	3.45%	6/1/2024	0.711	0.002	0.716	0.002	15,000,000	14,958,175	95.24%	14,285,670	-	14,285,670	not rated
CLM020	40399AGP1	Direct Loans	MULTIFAMILY CONSTRUCTION	3.45%	12/1/2023	0.711	0.003	0.716	0.003	22,513,443	22,435,213	96.15%	21,647,486	-	21,647,486	not rated
CLM021	58799AFT2	Direct Loans	MULTIFAMILY CONSTRUCTION	6.43%	12/10/2023	0.019	0.000	0.636	0.002	16,016,744	15,971,708	99.10%	15,873,234	-	15,873,234	not rated
CLM022	58799AFS4	Direct Loans	MULTIFAMILY CONSTRUCTION	6.63%	12/10/2023	0.019	0.000	0.635	0.000	1,457,609	1,449,477	94.79%	1,299,132	1,584,539	2,883,670	not rated

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**February 28, 2023**

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
CLM023	10899ACY4	Direct Loans	MULTIFAMILY CONSTRUCTION	3.25%	3/1/2023	0.002	0.000	0.002	0.000	8,271,719	8,270,714	99.99%	8,271,074	-	8,271,074	not rated
CLM024	09499ACQ7	Direct Loans	MULTIFAMILY CONSTRUCTION	3.50%	12/31/2023	0.318	0.001	0.321	0.001	11,000,000	10,989,036	97.77%	10,754,260	-	10,754,260	not rated
CLM025	58899ABL2	Direct Loans	MULTIFAMILY CONSTRUCTION	10.66%	1/31/2024	0.010	0.000	0.833	0.002	11,435,754	11,408,831	99.64%	11,389,565	1,564,246	12,953,811	not rated
CLM027	88599AFX2	Direct Loans	MULTIFAMILY CONSTRUCTION	7.58%	11/19/2024	0.049	0.000	1.557	0.002	7,528,553	7,370,708	99.96%	7,508,403	42,471,447	49,979,850	not rated
CLM028	95599ABJ2	Direct Loans	MULTIFAMILY CONSTRUCTION	3.60%	12/1/2024	1.172	0.002	1.178	0.002	9,332,991	9,368,243	94.25%	8,618,605	3,096,951	11,715,556	not rated
CLM029	95599ABK9	Direct Loans	MULTIFAMILY CONSTRUCTION	3.60%	6/1/2024	1.172	0.000	1.178	0.000	561,661	463,113	95.17%	(180,439)	14,802,397	14,621,959	not rated
CLM030	22699AEP8	Direct Loans	MULTIFAMILY CONSTRUCTION	3.75%	6/1/2024	0.709	0.001	0.714	0.001	6,503,254	6,500,071	95.85%	6,108,757	2,996,746	9,105,503	not rated
CLM031	FWDCLM031	Direct Loans	MULTIFAMILY CONSTRUCTION	3.75%	12/1/2023	0.709	0.000	0.714	0.000	-	(33,190)	97.19%	(107,387)	3,814,942	3,707,555	not rated
CLM032	73699AEN6	Direct Loans	MULTIFAMILY CONSTRUCTION	4.04%	11/20/2025	2.077	0.001	2.082	0.001	1,615,003	1,634,064	94.74%	1,185,635	6,546,484	7,732,119	not rated
CLM033	58899ABN8	Direct Loans	MULTIFAMILY CONSTRUCTION	6.36%	4/1/2025	0.008	0.000	1.898	0.000	240,547	43,670	98.58%	(111,052)	24,509,453	24,398,402	not rated
CLM034	FWDCLM034	Direct Loans	MULTIFAMILY CONSTRUCTION	6.96%	4/1/2025	0.011	0.000	1.882	0.000	-	(100,776)	99.66%	(42,128)	12,500,959	12,458,831	not rated
CLM035	58899ABM0	Direct Loans	MULTIFAMILY CONSTRUCTION	6.71%	9/10/2024	0.036	0.000	1.412	0.001	4,021,702	3,941,223	99.33%	3,904,587	13,450,298	17,354,885	not rated
TNT122	9128284V9	US Treasury	US Treasury	2.88%	8/15/2028	4.933	0.007	0.000	0.000	10,000,000	9,889,773	93.66%	9,365,521	-	9,365,521	Government/ Agency
TNT131	912828YS3	US Treasury	US Treasury	1.75%	11/15/2029	6.123	0.026	0.000	0.000	30,000,000	30,026,065	86.95%	26,083,701	-	26,083,701	Government/ Agency
TNT134	912828Z94	US Treasury	US Treasury	1.50%	2/15/2030	6.417	0.031	0.000	0.000	35,000,000	36,285,187	84.85%	29,698,932	-	29,698,932	Government/ Agency
TNT140	91282CBL4	US Treasury	US Treasury	1.13%	2/15/2031	7.374	0.024	0.000	0.000	25,000,000	24,191,847	81.32%	20,330,298	-	20,330,298	Government/ Agency
TNT143	912810SY5	US Treasury	US Treasury	2.25%	5/15/2041	14.215	0.074	0.000	0.000	42,000,000	43,282,973	75.93%	31,889,365	-	31,889,365	Government/ Agency
TNT145	912810TA6	US Treasury	US Treasury	1.75%	8/15/2041	15.061	0.034	0.000	0.000	20,000,000	19,479,181	69.25%	13,849,884	-	13,849,884	Government/ Agency
TNT147	912810TC2	US Treasury	US Treasury	2.00%	11/15/2041	14.810	0.012	0.000	0.000	7,000,000	6,661,651	72.14%	5,049,559	-	5,049,559	Government/ Agency
TNT149	912810TF5	US Treasury	US Treasury	2.38%	2/15/2042	14.639	0.027	0.000	0.000	15,000,000	15,292,525	76.92%	11,537,768	-	11,537,768	Government/ Agency
TNT150	91282CDY4	US Treasury	US Treasury	1.88%	2/15/2032	7.970	0.016	0.000	0.000	15,000,000	14,075,574	84.71%	12,705,839	-	12,705,839	Government/ Agency
TNT151	91282CEP2	US Treasury	US Treasury	2.88%	5/15/2032	7.796	0.017	0.000	0.000	15,000,000	14,890,899	91.95%	13,792,733	-	13,792,733	Government/ Agency
TNT152	912810TJ7	US Treasury	US Treasury	3.00%	8/15/2052	18.328	0.050	0.000	0.000	20,000,000	18,137,745	84.13%	16,825,556	-	16,825,556	Government/ Agency
TNT153	912810TM0	US Treasury	US Treasury	4.00%	11/15/2042	13.510	0.033	0.000	0.000	15,000,000	14,759,480	98.57%	14,785,077	-	14,785,077	Government/ Agency
TNT154	91282CFX4	US Treasury	US Treasury	4.50%	11/30/2024	1.644	0.007	0.000	0.000	25,000,000	25,039,407	99.26%	24,814,775	-	24,814,775	Government/ Agency
TNT155	912810TQ1	US Treasury	US Treasury	3.88%	2/15/2043	13.861	0.033	0.000	0.000	15,000,000	14,698,330	96.96%	14,543,505	-	14,543,505	Government/ Agency
ADV002	NA	Equity	HIT Advisers, LLC	0.00%	na	0.000	0.000	0.000	0.000	999	999	100.00%	195,788	-	195,788	not rated
CASH	NA	Cash & Cash Equiv	Cash & Cash Equiv	0.00%	na	0.085	0.000	0.085	0.000	59,053,320	59,053,320	100.00%	59,053,320	-	59,053,320	Government/ Agency

ASSET ID	Ticker	CLASSIFICATION	DESCRIPTION	Contracts	Expiration	Notional Amount	Unrealized Gain (Loss)
<b>Futures - Long</b>							
<b>Futures - Short</b>							
USF003	UXYM3	Futures	US 10 YR ULTRA JUN23 SHORT	400	6/21/2023	46,740,625.00	(134,376.00)
<b>Total</b>						<b>46,740,625.00</b>	<b>(134,376.00)</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.