

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**June 30, 2021**

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		CONTRIB		SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR									
AFN004	31402G5Z2	FNMA Single Family MBS	SINGLE FAMILY ARM	2.57%	7/1/2033	0.563	0.000	3.770	0.000		654,409	655,778	104.53%	684,031	-	684,031	Government/ Agency	
AFN008	31401CAR4	FNMA Single Family MBS	SINGLE FAMILY ARM	2.23%	5/1/2033	0.734	0.000	3.816	0.000		260,566	261,158	104.24%	271,607	-	271,607	Government/ Agency	
AFN009	31402HAM3	FNMA Single Family MBS	SINGLE FAMILY ARM	2.49%	8/1/2033	0.156	0.000	3.790	0.000		250,333	250,165	104.60%	261,855	-	261,855	Government/ Agency	
AFN012	31385XKH9	FNMA Single Family MBS	SINGLE FAMILY ARM	2.48%	8/1/2033	0.546	0.000	4.073	0.000		498,684	498,215	104.45%	520,877	-	520,877	Government/ Agency	
AFN013	31403UYG0	FNMA Single Family MBS	SINGLE FAMILY ARM	1.80%	11/1/2033	0.340	0.000	3.979	0.001		1,009,741	1,010,048	102.48%	1,034,796	-	1,034,796	Government/ Agency	
AFN014	31401XXA0	FNMA Single Family MBS	SINGLE FAMILY ARM	2.35%	7/1/2033	0.437	0.000	4.142	0.000		143,862	143,444	103.12%	148,348	-	148,348	Government/ Agency	
AFN015	31402DSK7	FNMA Single Family MBS	SINGLE FAMILY ARM	1.86%	8/1/2033	0.073	0.000	3.801	0.000		126,927	126,772	102.63%	130,268	-	130,268	Government/ Agency	
AFN019	31396P5W7	FNMA Single Family MBS	SINGLE FAMILY ARM	0.34%	3/25/2037	0.652	0.000	2.770	0.000		134,497	133,505	100.23%	134,801	-	134,801	Government/ Agency	
AFN021	31404KRV6	FNMA Single Family MBS	SINGLE FAMILY ARM	1.83%	4/1/2034	0.721	0.000	3.850	0.000		557,209	565,892	103.40%	576,176	-	576,176	Government/ Agency	
AFN022	31405UT33	FNMA Single Family MBS	SINGLE FAMILY ARM	2.05%	11/1/2034	0.400	0.000	4.205	0.000		298,785	303,627	103.88%	310,387	-	310,387	Government/ Agency	
AFN024	31396VRS9	FNMA Single Family MBS	SINGLE FAMILY ARM	0.49%	4/25/2037	0.546	0.000	2.192	0.000		383,501	382,481	100.88%	386,873	-	386,873	Government/ Agency	
AFN027	3136A4TC3	FNMA Single Family MBS	SINGLE FAMILY ARM	0.64%	3/25/2042	0.325	0.000	3.063	0.001		3,106,653	3,110,980	101.54%	3,154,516	-	3,154,516	Government/ Agency	
AFN028	3136A6PG3	FNMA Single Family MBS	SINGLE FAMILY ARM	0.59%	6/25/2042	0.405	0.000	3.824	0.002		4,438,299	4,441,582	101.20%	4,491,714	-	4,491,714	Government/ Agency	
AFN029	3136A9HU5	FNMA Single Family MBS	SINGLE FAMILY ARM	0.55%	10/25/2042	0.460	0.000	3.910	0.001		2,292,700	2,300,974	101.10%	2,317,994	-	2,317,994	Government/ Agency	
AFN034	3136AGXD9	FNMA Single Family MBS	SINGLE FAMILY ARM	0.69%	10/25/2043	0.276	0.000	4.332	0.003		5,076,184	5,097,452	101.70%	5,162,259	-	5,162,259	Government/ Agency	
AFN038	31396V4B1	FNMA Single Family MBS	SINGLE FAMILY ARM	0.41%	6/25/2037	0.662	0.000	2.811	0.000		819,174	819,327	100.48%	823,095	-	823,095	Government/ Agency	
AFN043	3138EJXW3	FNMA Single Family MBS	SINGLE FAMILY ARM	2.31%	10/1/2042	0.377	0.000	4.682	0.002		2,379,772	2,424,464	104.61%	2,489,375	-	2,489,375	Government/ Agency	
AFN046	3140J7PV1	FNMA Single Family MBS	SINGLE FAMILY ARM	2.04%	2/1/2045	0.361	0.000	4.031	0.002		3,174,092	3,227,334	104.26%	3,309,235	-	3,309,235	Government/ Agency	
AFR006	31342ATN9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.35%	6/1/2033	0.878	0.000	3.944	0.000		79,436	79,337	104.59%	83,079	-	83,079	Government/ Agency	
AFR007	31336CLK7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.36%	10/1/2033	0.381	0.000	4.048	0.000		215,054	214,027	104.59%	224,930	-	224,930	Government/ Agency	
AFR008	3128JPEZ9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.52%	7/1/2035	0.155	0.000	3.957	0.000		105,895	105,719	104.26%	110,409	-	110,409	Government/ Agency	
AFR011	31396HUT4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.37%	2/15/2036	0.647	0.000	2.854	0.000		452,207	452,207	100.32%	453,659	-	453,659	Government/ Agency	
AFR012	31396JYM1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.42%	4/15/2036	0.565	0.000	2.471	0.000		339,782	339,566	100.68%	342,098	-	342,098	Government/ Agency	
AFR015	3137A3CK3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.57%	11/15/2040	0.378	0.000	2.778	0.001		3,237,608	3,224,228	101.34%	3,280,988	-	3,280,988	Government/ Agency	
AFR017	3137AXXG3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.42%	1/15/2043	0.385	0.000	4.639	0.002		2,523,073	2,525,934	100.58%	2,537,595	-	2,537,595	Government/ Agency	
AFR018	3137GAPT8	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.57%	10/15/2040	0.375	0.000	2.772	0.001		1,267,235	1,270,202	101.24%	1,283,008	-	1,283,008	Government/ Agency	
AFR019	3137B3PV4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.47%	8/15/2043	0.436	0.000	4.011	0.002		2,716,262	2,715,134	100.75%	2,736,723	-	2,736,723	Government/ Agency	
AFR020	31398QUV7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.55%	10/15/2040	0.401	0.000	3.417	0.001		2,068,865	2,067,510	101.12%	2,091,964	-	2,091,964	Government/ Agency	
AFR022	3137BBHC7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.57%	6/15/2044	0.441	0.000	3.434	0.002		3,354,587	3,366,972	101.30%	3,398,136	-	3,398,136	Government/ Agency	
AFR023	3137B6NX5	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.57%	12/15/2043	0.354	0.000	2.940	0.001		1,351,848	1,356,673	101.36%	1,370,199	-	1,370,199	Government/ Agency	
AFR025	31397KE23	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.74%	8/15/2037	0.465	0.000	2.408	0.001		2,455,370	2,477,950	101.84%	2,500,500	-	2,500,500	Government/ Agency	
AFR026	3137A3L31	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.62%	11/15/2040	0.035	0.000	3.632	0.001		2,078,138	2,093,524	101.37%	2,106,641	-	2,106,641	Government/ Agency	
AFR028	31397GWG1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.40%	5/15/2037	0.567	0.000	2.365	0.000		73,398	73,383	100.40%	73,688	-	73,688	Government/ Agency	
FRS317	3128PEK80	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	6.00%	7/1/2021	0.040	0.000	0.040	0.000		521	521	100.21%	522	-	522	Government/ Agency	
FRS342	3128MBE37	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	5/1/2022	0.314	0.000	0.331	0.000		18,851	18,850	101.19%	19,076	-	19,076	Government/ Agency	
FRS344	3128MBGS0	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	7/1/2022	0.380	0.000	0.401	0.000		7,288	7,296	101.52%	7,399	-	7,399	Government/ Agency	
FRS345	3128PHFQ9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	9/1/2022	0.312	0.000	0.330	0.000		1,839	1,842	101.19%	1,861	-	1,861	Government/ Agency	
FRS374	3128PQVN8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	0.801	0.000	1.229	0.000		18,203	18,210	105.98%	19,293	-	19,293	Government/ Agency	
FRS376	3128PQU25	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	0.803	0.000	1.248	0.000		9,047	9,050	106.00%	9,589	-	9,589	Government/ Agency	
FRS377	3128MCKV6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	12/1/2024	0.796	0.000	1.204	0.000		5,528	5,530	105.98%	5,859	-	5,859	Government/ Agency	
FRS393	3128PQX88	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	11/1/2024	0.867	0.000	1.212	0.000		210,386	211,259	105.98%	222,974	-	222,974	Government/ Agency	
FRS399	3128MCPK5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2025	0.900	0.000	1.337	0.000		32,448	32,609	105.98%	34,389	-	34,389	Government/ Agency	
FRS400	3128PRBZ1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	0.750	0.000	1.221	0.000		16,645	16,720	105.98%	17,640	-	17,640	Government/ Agency	
FRS401	3128PRNS4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2025	1.001	0.000	1.463	0.000		1,900	1,909	105.98%	2,014	-	2,014	Government/ Agency	
FRS403	31294L6X6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2025	0.805	0.000	1.268	0.000		933	937	105.98%	989	-	989	Government/ Agency	
FRS406	3128MCJ63	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	11/1/2024	0.723	0.000	1.115	0.000		2,872	2,884	105.98%	3,044	-	3,044	Government/ Agency	
FRS409	3128MCLY9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	0.791	0.000	1.168	0.000		18,486	18,572	105.98%	19,592	-	19,592	Government/ Agency	
FRS410	3128MCWR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2025	0.906	0.000	1.395	0.000		62,833	63,162	105.98%	66,592	-	66,592	Government/ Agency	
FRS411	3128PT3C7	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2026	1.023	0.000	1.623	0.000		2,320	2,333	106.00%	2,459	-	2,459	Government/ Agency	
FRS412	3128PUPG1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.052	0.000	1.664	0.000		23,388	23,509	105.98%	24,787	-	24,787	Government/ Agency	
FRS413	3128PUR46	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	0.988	0.000	1.610	0.000		15,716	15,807	105.98%	16,657	-	16,657	Government/ Agency	

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**June 30, 2021**

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFFECTIVE EFF DUR <sup>1</sup>	CONTRIB DURATION	SPREAD SPRD DUR	CONTRIB CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FRS414	3128MMNB5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.020	0.000	1.587	0.000	44,904	45,198	105.98%	47,591	-	47,591	Government/ Agency
FRS415	3128PUFW7	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2026	1.027	0.000	1.448	0.000	32,585	32,788	106.00%	34,538	-	34,538	Government/ Agency
FRS417	3128PUWW8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	0.841	0.000	1.555	0.000	15,721	15,821	105.98%	16,661	-	16,661	Government/ Agency
FRS439	3128MDNQ2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	6/1/2026	0.762	0.000	0.813	0.000	220,307	222,800	103.49%	227,993	-	227,993	Government/ Agency
FRS444	31306XNY5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	1.414	0.000	2.085	0.000	323,916	326,561	106.81%	345,979	-	345,979	Government/ Agency
FRS445	3128PT7B5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	2/1/2026	0.785	0.000	1.577	0.000	9,782	9,837	106.78%	10,445	-	10,445	Government/ Agency
FRS446	31306XCR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	8/1/2027	1.523	0.000	2.103	0.000	43,898	44,265	106.81%	46,888	-	46,888	Government/ Agency
FRS447	31306XND1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	1.237	0.000	1.888	0.000	190,835	192,329	106.84%	203,893	-	203,893	Government/ Agency
FRS448	31306XKM4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	1.326	0.000	1.902	0.000	141,721	142,893	106.81%	151,374	-	151,374	Government/ Agency
FRS449	3128PTSP1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	1/1/2026	0.965	0.000	1.626	0.001	2,255,715	2,269,307	106.78%	2,408,651	-	2,408,651	Government/ Agency
FRS450	31306YB75	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2027	1.438	0.000	2.058	0.000	109,870	110,827	106.85%	117,397	-	117,397	Government/ Agency
FRS451	3128MMRC9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2028	1.327	0.000	2.317	0.000	553,362	558,953	106.87%	591,398	-	591,398	Government/ Agency
FRS454	3128MDRN5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	6/1/2026	0.784	0.000	0.841	0.000	48,745	49,264	103.63%	50,513	-	50,513	Government/ Agency
FRS459	3128PT4D4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2026	0.852	0.000	1.544	0.000	167,025	168,271	105.98%	177,019	-	177,019	Government/ Agency
FRS462	3128MDVC4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2026	0.993	0.000	1.476	0.000	1,038,384	1,049,873	105.98%	1,100,516	-	1,100,516	Government/ Agency
FSF807	31418PTH8	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.012	0.000	1.300	0.000	285,168	285,405	105.97%	302,191	-	302,191	Government/ Agency
FSF809	31418PKG9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.047	0.000	1.306	0.000	413	413	105.97%	437	-	437	Government/ Agency
FSF810	31418NQS2	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.140	0.000	1.384	0.000	13,831	13,848	105.97%	14,657	-	14,657	Government/ Agency
FSF811	31418QT78	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.166	0.000	1.374	0.000	6,536	6,541	105.97%	6,926	-	6,926	Government/ Agency
FSF812	31417UXT7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.128	0.000	1.381	0.000	26,765	26,787	105.97%	28,363	-	28,363	Government/ Agency
FSF813	31417MTG8	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	9/1/2024	0.944	0.000	1.220	0.000	19,542	19,555	105.97%	20,709	-	20,709	Government/ Agency
FSF814	31417UXN0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.070	0.000	1.294	0.000	10,752	10,760	105.97%	11,394	-	11,394	Government/ Agency
FSF818	31418PXW0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.165	0.000	1.381	0.000	468	468	105.97%	496	-	496	Government/ Agency
FSF819	31416QVA0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	7/1/2024	0.963	0.000	1.154	0.000	1,176	1,176	105.97%	1,246	-	1,246	Government/ Agency
FSF820	31418P3N3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.095	0.000	1.438	0.000	9,031	9,034	105.97%	9,570	-	9,570	Government/ Agency
FSF821	31418PFJ9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.060	0.000	1.314	0.000	467,263	467,658	105.97%	495,155	-	495,155	Government/ Agency
FSF823	31417NJZ5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	12/1/2024	1.157	0.000	1.317	0.000	533,569	534,425	105.01%	560,301	-	560,301	Government/ Agency
FSF824	31418RW64	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	3/1/2025	1.183	0.000	1.355	0.000	436,112	437,160	105.32%	459,318	-	459,318	Government/ Agency
FSF825	31417TNQ7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	1/1/2025	1.041	0.000	1.228	0.000	323,940	324,730	104.80%	339,484	-	339,484	Government/ Agency
FSF826	31417SAP5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	10/1/2024	1.062	0.000	1.188	0.000	6,012	6,018	104.70%	6,294	-	6,294	Government/ Agency
FSF827	31418TLB1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2025	1.203	0.000	1.352	0.000	206,437	206,796	105.22%	217,205	-	217,205	Government/ Agency
FSF828	31418PLN3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	4/1/2025	1.184	0.000	1.327	0.000	2,707	2,713	105.11%	2,846	-	2,846	Government/ Agency
FSF829	31417YPE1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2025	1.256	0.000	1.402	0.000	100,248	100,302	105.32%	105,581	-	105,581	Government/ Agency
FSF831	31412UBX7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2024	0.924	0.000	1.042	0.000	97,693	97,930	104.11%	101,711	-	101,711	Government/ Agency
FSF896	3138AR5T7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2026	1.291	0.000	1.815	0.000	120,855	121,885	106.79%	129,060	-	129,060	Government/ Agency
FSF897	31416PW78	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2024	0.910	0.000	1.113	0.000	34,414	34,563	105.97%	36,468	-	36,468	Government/ Agency
FSF912	31418T2H9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	9/1/2025	1.204	0.000	1.506	0.000	9,238	9,311	105.97%	9,789	-	9,789	Government/ Agency
FSF913	3138AAGA3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.251	0.000	1.637	0.000	5,053	5,096	105.97%	5,355	-	5,355	Government/ Agency
FSF938	3140EY4P3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.00%	4/1/2031	2.243	0.002	2.863	0.002	5,053,640	5,154,578	105.82%	5,347,597	-	5,347,597	Government/ Agency
FRS036	31356HSN8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	7/1/2024	1.003	0.000	1.002	0.000	17,538	17,538	108.71%	19,066	-	19,066	Government/ Agency
FRS046	31356LC48	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	10/1/2024	0.486	0.000	0.486	0.000	4,772	4,772	103.62%	4,945	-	4,945	Government/ Agency
FRS053	31356MH41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	1/1/2025	0.511	0.000	0.511	0.000	5,302	5,302	103.88%	5,507	-	5,507	Government/ Agency
FRS097	31292GUZ7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2028	1.560	0.000	1.732	0.000	969	969	113.25%	1,098	-	1,098	Government/ Agency
FRS098	31292GU20	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	4/1/2028	1.501	0.000	1.725	0.000	495	495	112.01%	554	-	554	Government/ Agency
FRS123	31292G7H3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/1/2029	1.785	0.000	1.931	0.000	14,220	13,916	115.59%	16,438	-	16,438	Government/ Agency
FRS124	31292G6K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	10/1/2029	1.666	0.000	1.837	0.000	2,308	2,308	115.06%	2,656	-	2,656	Government/ Agency
FRS130	31292HAV6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	2/1/2030	1.612	0.000	1.717	0.000	617	617	114.60%	707	-	707	Government/ Agency
FRS133	31292HAK0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/1/2030	1.728	0.000	1.896	0.000	3,316	3,245	115.91%	3,843	-	3,843	Government/ Agency
FRS138	31292HA95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2030	1.562	0.000	1.774	0.000	12,865	12,130	116.61%	15,002	-	15,002	Government/ Agency
FRS139	31293PG41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2029	1.556	0.000	1.577	0.000	5,044	4,891	113.25%	5,712	-	5,712	Government/ Agency
FRS144	31292HAA2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	12/1/2029	1.809	0.000	1.856	0.000	463	463	116.44%	539	-	539	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**June 30, 2021**

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		CONTRIB		SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR									
FRS155	31293T4W4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/1/2029	1.597	0.000	1.595	0.000		15,175	15,033	114.34%	17,352	-	17,352	Government/ Agency	
FRS165	31292HFU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/1/2030	1.910	0.000	2.052	0.000		581	581	116.93%	679	-	679	Government/ Agency	
FRS182	31292HH56	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2031	1.869	0.000	1.986	0.000		609	609	117.01%	713	-	713	Government/ Agency	
FRS183	31292HJJ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/1/2031	1.680	0.000	1.726	0.000		275	275	114.71%	315	-	315	Government/ Agency	
FRS189	31298PZK9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	6/1/2031	1.745	0.000	1.964	0.000		7,496	7,497	114.42%	8,577	-	8,577	Government/ Agency	
FRS208	31292HVU5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	1.204	0.000	2.424	0.000		22	105	114.46%	25	-	25	Government/ Agency	
FRS212	31287VXK1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	8/1/2032	1.794	0.000	2.198	0.000		5,527	5,567	116.76%	6,454	-	6,454	Government/ Agency	
FRS213	31283HSW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2032	1.783	0.000	2.148	0.000		7,477	7,534	116.12%	8,682	-	8,682	Government/ Agency	
FRS221	31296SUF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	1.685	0.000	2.284	0.000		128,384	129,457	117.20%	150,468	-	150,468	Government/ Agency	
FRS223	31292H4K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	1.353	0.000	2.448	0.000		294,195	296,847	116.64%	343,162	-	343,162	Government/ Agency	
FRS239	31297B6N7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2034	1.552	0.000	2.440	0.000		4,078	4,108	117.19%	4,779	-	4,779	Government/ Agency	
FRS242	31297DTE8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	1.597	0.000	2.466	0.000		499,373	503,585	117.61%	587,290	-	587,290	Government/ Agency	
FRS243	31297DTB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	1.679	0.000	2.417	0.000		149,790	151,023	117.52%	176,038	-	176,038	Government/ Agency	
FRS247	31297CZM5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	1.749	0.000	2.404	0.000		104,787	105,781	117.64%	123,276	-	123,276	Government/ Agency	
FRS256	31297DJN9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	1.195	0.000	2.131	0.000		52,901	53,390	117.62%	62,224	-	62,224	Government/ Agency	
FRS257	31297DAH1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	1.292	0.000	2.301	0.000		19,415	19,576	117.42%	22,798	-	22,798	Government/ Agency	
FRS260	31297F5C3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	1.196	0.000	2.093	0.000		107,970	108,318	113.27%	122,298	-	122,298	Government/ Agency	
FRS263	31297F5W9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2034	1.746	0.000	2.400	0.000		46,710	47,092	117.59%	54,928	-	54,928	Government/ Agency	
FRS264	31297GDF5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	1.863	0.000	2.382	0.000		32,702	33,012	117.83%	38,534	-	38,534	Government/ Agency	
FRS268	31297HLJ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	1.585	0.000	2.461	0.000		131,521	132,205	115.48%	151,882	-	151,882	Government/ Agency	
FRS269	31297HY86	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2035	1.645	0.000	2.317	0.000		281,968	284,639	116.58%	328,728	-	328,728	Government/ Agency	
FRS270	31297HR68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	1.420	0.000	2.509	0.000		343,075	344,683	115.47%	396,157	-	396,157	Government/ Agency	
FRS271	31297HR50	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	1.449	0.000	2.458	0.000		153,577	154,298	115.07%	176,719	-	176,719	Government/ Agency	
FRS272	31297HAE9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2034	1.513	0.000	2.572	0.000		198,072	198,996	115.94%	229,637	-	229,637	Government/ Agency	
FRS273	31297LBQ2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	1.038	0.000	1.944	0.000		246,848	248,009	113.15%	279,304	-	279,304	Government/ Agency	
FRS282	31297MR42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	1.764	0.000	2.435	0.000		169,224	170,458	117.98%	199,649	-	199,649	Government/ Agency	
FRS283	31297MR34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	1.599	0.000	2.373	0.000		262,221	264,118	116.97%	306,730	-	306,730	Government/ Agency	
FRS285	31297NB39	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	1.640	0.000	2.471	0.000		287,815	290,078	117.88%	339,274	-	339,274	Government/ Agency	
FRS286	31297QRZ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	1.558	0.000	2.486	0.000		415,501	418,771	117.65%	488,849	-	488,849	Government/ Agency	
FRS288	3128K66R6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	0.758	0.000	2.500	0.000		114,122	114,059	113.82%	129,893	-	129,893	Government/ Agency	
FRS294	3128K7RU4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	1.747	0.000	2.446	0.000		84,678	85,251	118.02%	99,933	-	99,933	Government/ Agency	
FRS298	31297V5R5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2035	1.917	0.000	2.377	0.000		131,852	132,854	118.72%	156,531	-	156,531	Government/ Agency	
FRS302	31297VLY2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2035	1.879	0.000	2.253	0.000		47,199	47,590	117.57%	55,490	-	55,490	Government/ Agency	
FRS313	3128K7HL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2035	-0.105	0.000	2.343	0.000		38,884	38,096	114.03%	44,340	-	44,340	Government/ Agency	
FRS314	3128KAYT2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2036	0.302	0.000	1.955	0.000		3,712	3,648	116.28%	4,316	-	4,316	Government/ Agency	
FRS319	3128KGD70	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2036	0.874	0.000	2.239	0.000		362,822	359,654	116.44%	422,469	-	422,469	Government/ Agency	
FRS320	3128KHSS6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	1.088	0.000	2.278	0.000		211,373	209,506	115.98%	245,145	-	245,145	Government/ Agency	
FRS321	3128KCG43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2036	0.630	0.000	2.386	0.000		68,262	67,125	113.99%	77,811	-	77,811	Government/ Agency	
FRS322	3128KETP8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2036	1.967	0.000	2.429	0.000		75,921	76,329	119.15%	90,459	-	90,459	Government/ Agency	
FRS323	3128LXS76	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	10/1/2036	0.708	0.000	2.531	0.000		291,695	286,772	114.09%	332,782	-	332,782	Government/ Agency	
FRS324	3128LXRR3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2036	0.457	0.000	2.436	0.000		61,692	60,662	113.92%	70,277	-	70,277	Government/ Agency	
FRS329	3128KL4H7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2037	1.605	0.000	2.671	0.000		28,957	28,840	116.46%	33,723	-	33,723	Government/ Agency	
FRS330	3128KLRU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	1.917	0.000	2.537	0.000		131,038	129,928	116.39%	152,516	-	152,516	Government/ Agency	
FRS331	3128M4FX6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	1.452	0.000	2.677	0.000		57,666	57,161	116.19%	67,004	-	67,004	Government/ Agency	
FRS336	3128KR6X7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	0.729	0.000	2.483	0.000		63,661	61,823	114.03%	72,592	-	72,592	Government/ Agency	
FRS339	3128KSER9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	-0.460	0.000	2.365	0.000		259,002	251,595	114.04%	295,376	-	295,376	Government/ Agency	
FRS340	3128KR7M0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	0.583	0.000	2.497	0.000		119,201	115,738	114.13%	136,043	-	136,043	Government/ Agency	
FRS341	3128KTKF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2037	0.745	0.000	2.362	0.000		34,086	33,115	113.92%	38,830	-	38,830	Government/ Agency	
FRS343	3128L04M1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2037	2.072	0.000	2.428	0.000		225,038	226,676	119.49%	268,898	-	268,898	Government/ Agency	
FRS346	3128M5NV8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	1.249	0.000	2.594	0.000		111,207	110,675	116.46%	129,511	-	129,511	Government/ Agency	
FRS349	3128M5BA7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2037	1.585	0.000	2.655	0.000		271,693	273,127	118.76%	322,661	-	322,661	Government/ Agency	

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**June 30, 2021**

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFFECTIVE EFF DUR <sup>1</sup>	CONTRIB DURATION	SPREAD SPRD DUR	CONTRIB CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FRS351	3128M5DW7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2037	1.495	0.000	2.622	0.000	8,853	8,887	118.73%	10,511	-	10,511	Government/ Agency
FRS358	3128LDFN7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2038	0.475	0.000	2.601	0.000	161,408	158,720	116.53%	188,086	-	188,086	Government/ Agency
FRS363	3128LCQ25	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2038	-0.167	0.000	2.322	0.000	20,230	20,082	113.97%	23,055	-	23,055	Government/ Agency
FRS364	3128MJLD0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2039	0.884	0.000	3.033	0.000	346,424	347,778	114.03%	395,021	-	395,021	Government/ Agency
FRS365	312932H41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2039	1.601	0.000	3.732	0.000	144,121	144,369	109.72%	158,129	-	158,129	Government/ Agency
FRS368	3128XKPZ8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2037	1.489	0.000	2.189	0.000	4,176	4,312	119.44%	4,988	-	4,988	Government/ Agency
FRS371	312938FB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	0.568	0.000	2.745	0.000	13,318	13,321	111.33%	14,826	-	14,826	Government/ Agency
FRS372	312938CG6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	0.828	0.000	3.088	0.000	306,707	306,881	111.24%	341,176	-	341,176	Government/ Agency
FRS385	312941SC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2040	-0.114	0.000	2.831	0.000	1,036,218	1,047,238	113.64%	1,177,508	-	1,177,508	Government/ Agency
FRS386	312941WB9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2040	1.100	0.000	3.483	0.000	323,313	326,681	109.69%	354,640	-	354,640	Government/ Agency
FRS389	312942AD7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2040	2.096	0.000	3.791	0.000	106,103	107,209	109.98%	116,688	-	116,688	Government/ Agency
FRS391	312942KX2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2040	0.410	0.000	2.906	0.001	1,116,644	1,129,609	111.11%	1,240,704	-	1,240,704	Government/ Agency
FRS392	312946EH5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2041	1.592	0.000	2.803	0.000	112,329	115,296	113.64%	127,654	-	127,654	Government/ Agency
FRS419	3128MJQX1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2041	1.777	0.001	4.335	0.001	2,149,472	2,162,805	107.78%	2,316,734	-	2,316,734	Government/ Agency
FRS420	3129447K1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	1.157	0.000	3.739	0.000	18,047	18,424	109.90%	19,834	-	19,834	Government/ Agency
FRS426	3128MJQ78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	1.767	0.001	4.255	0.002	2,749,395	2,779,635	107.78%	2,963,341	-	2,963,341	Government/ Agency
FRS427	3132GKF43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2041	1.638	0.000	4.052	0.001	1,385,100	1,400,084	107.88%	1,494,181	-	1,494,181	Government/ Agency
FRS429	3132HLM34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	2.593	0.001	4.764	0.003	3,450,402	3,490,920	106.24%	3,665,594	-	3,665,594	Government/ Agency
FRS431	31292SAN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	2.669	0.002	4.864	0.004	5,202,521	5,252,285	106.21%	5,525,363	-	5,525,363	Government/ Agency
FRS432	3132HNTY5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	2.655	0.000	4.859	0.000	422,696	429,662	106.21%	448,926	-	448,926	Government/ Agency
FRS433	3132HQBE1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	2.563	0.001	4.890	0.002	2,827,615	2,903,052	106.21%	3,003,082	-	3,003,082	Government/ Agency
FRS434	31292SAX8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	2.810	0.002	5.015	0.003	4,368,003	4,482,408	106.21%	4,639,058	-	4,639,058	Government/ Agency
FRS435	3132HP4F8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	2.936	0.001	5.066	0.002	2,385,695	2,449,069	106.21%	2,533,739	-	2,533,739	Government/ Agency
FRS437	3132HRH45	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	3.044	0.002	5.072	0.003	4,489,577	4,600,478	106.52%	4,782,382	-	4,782,382	Government/ Agency
FRS438	3132HPN42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	1.795	0.001	4.015	0.002	2,656,716	2,746,972	107.56%	2,857,638	-	2,857,638	Government/ Agency
FRS440	3132GRKD2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	1.766	0.001	4.254	0.003	4,242,634	4,361,008	107.78%	4,572,776	-	4,572,776	Government/ Agency
FRS441	3132GRKB6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	1.659	0.001	4.145	0.003	4,000,508	4,139,009	107.78%	4,311,810	-	4,311,810	Government/ Agency
FRS442	3132GTYK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2042	1.925	0.001	4.315	0.002	2,745,257	2,818,353	107.66%	2,955,449	-	2,955,449	Government/ Agency
FRS453	312934SC7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	0.701	0.000	3.016	0.001	1,676,863	1,736,034	111.35%	1,867,226	-	1,867,226	Government/ Agency
FRS455	3132GEZY9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2041	0.346	0.000	3.169	0.000	685,655	711,111	111.11%	761,832	-	761,832	Government/ Agency
FRS456	3132GRTL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	1.284	0.000	3.450	0.000	781,884	811,304	111.08%	868,508	-	868,508	Government/ Agency
FRS457	3128M7CL8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2039	0.603	0.000	2.738	0.000	418,159	432,764	111.06%	464,417	-	464,417	Government/ Agency
FRS458	3128M6T73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2038	0.789	0.000	2.546	0.000	305,166	315,407	110.62%	337,585	-	337,585	Government/ Agency
FRS463	312942U78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2040	0.501	0.000	3.120	0.001	1,515,944	1,582,720	111.11%	1,684,367	-	1,684,367	Government/ Agency
FRS464	312936FJ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2039	0.945	0.000	3.264	0.001	1,892,523	1,973,140	111.35%	2,107,317	-	2,107,317	Government/ Agency
FRS465	312933RC0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2039	0.925	0.000	3.087	0.001	1,135,047	1,182,837	111.19%	1,262,054	-	1,262,054	Government/ Agency
FRS469	3132L5TQ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2040	1.223	0.000	3.014	0.000	732,713	763,872	110.94%	812,855	-	812,855	Government/ Agency
FRS470	3132GFVU8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	0.431	0.000	3.229	0.000	308,843	322,618	111.11%	343,155	-	343,155	Government/ Agency
FRS471	312944Q95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2040	0.460	0.000	3.156	0.000	345,126	360,231	111.11%	383,470	-	383,470	Government/ Agency
FRS472	3132GDJ60	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2041	-0.052	0.000	3.009	0.000	718,792	750,578	111.11%	798,650	-	798,650	Government/ Agency
FRS473	3128MJUC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2044	1.223	0.000	3.259	0.001	2,483,469	2,603,949	110.42%	2,742,310	-	2,742,310	Government/ Agency
FRS474	312938GE7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	1.001	0.000	3.304	0.000	645,610	673,042	111.33%	718,781	-	718,781	Government/ Agency
FRS475	312945RT7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2041	1.502	0.000	3.126	0.000	164,274	171,409	111.11%	182,525	-	182,525	Government/ Agency
FRS476	3132M3DF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	0.788	0.000	3.076	0.000	955,209	1,000,289	110.74%	1,057,751	-	1,057,751	Government/ Agency
FRS479	3128MJTN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2043	2.048	0.001	4.805	0.002	2,092,304	2,055,069	106.11%	2,220,180	-	2,220,180	Government/ Agency
FRS480	31292SCB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	1.828	0.000	4.111	0.001	1,410,571	1,429,125	107.34%	1,514,164	-	1,514,164	Government/ Agency
FRS481	3132M9PA6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	2.046	0.000	4.348	0.001	1,062,696	1,076,692	107.34%	1,140,741	-	1,140,741	Government/ Agency
FRS482	3132M9Y73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	1.635	0.000	4.189	0.000	745,926	755,731	107.34%	800,708	-	800,708	Government/ Agency
FRS483	3132MAAK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	2.430	0.000	4.210	0.000	226,180	229,191	107.38%	242,861	-	242,861	Government/ Agency
FRS484	3128MJSV6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	1.313	0.001	3.640	0.002	3,436,299	3,587,820	108.66%	3,733,964	-	3,733,964	Government/ Agency
FRS485	3132QLTA1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	1.691	0.000	3.786	0.000	439,101	460,461	108.66%	477,138	-	477,138	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**June 30, 2021**

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFFECTIVE EFF DUR <sup>1</sup>	CONTRIB DURATION	SPREAD SPRD DUR	CONTRIB CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FRS486	3132QLSJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2044	1.637	0.000	3.527	0.001	1,283,344	1,345,940	108.43%	1,391,584	-	1,391,584	Government/ Agency
FRS488	3128MJVW7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2045	1.308	0.000	3.628	0.000	747,447	784,348	108.66%	812,193	-	812,193	Government/ Agency
FRS489	3132JNQ59	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2043	1.192	0.000	3.753	0.001	1,272,329	1,333,495	109.22%	1,389,699	-	1,389,699	Government/ Agency
FRS490	3132M92L7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2044	1.130	0.000	3.684	0.001	990,527	1,039,149	108.88%	1,078,497	-	1,078,497	Government/ Agency
FRS491	3132M75X2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2044	1.287	0.000	3.665	0.001	1,483,220	1,555,652	109.04%	1,617,264	-	1,617,264	Government/ Agency
FRS492	3132QNE62	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	1.251	0.000	3.533	0.001	2,195,577	2,307,748	108.43%	2,380,758	-	2,380,758	Government/ Agency
FRS493	3128MJVL1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2044	1.352	0.000	3.659	0.000	850,985	892,468	108.66%	924,700	-	924,700	Government/ Agency
FRS494	3128MJVR8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2045	1.584	0.001	4.177	0.002	2,922,455	3,013,935	107.28%	3,135,255	-	3,135,255	Government/ Agency
FRS495	3128MJVV9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2045	1.612	0.001	4.217	0.003	3,969,510	4,087,309	107.28%	4,258,551	-	4,258,551	Government/ Agency
FRS496	3132M8F68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2044	1.298	0.000	3.735	0.000	743,508	779,545	108.90%	809,714	-	809,714	Government/ Agency
FRS497	3132L6ST9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2044	1.291	0.001	3.664	0.002	2,739,654	2,873,217	108.66%	2,976,973	-	2,976,973	Government/ Agency
FRS498	3128MJV31	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	1.477	0.000	3.754	0.000	755,121	792,304	108.66%	820,532	-	820,532	Government/ Agency
FRS499	3132QRA26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	1.666	0.001	4.344	0.001	2,068,913	2,114,822	106.48%	2,202,914	-	2,202,914	Government/ Agency
FRS500	3128MJWQ9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	1.761	0.001	4.255	0.001	2,270,987	2,306,828	106.91%	2,427,834	-	2,427,834	Government/ Agency
FRS501	3128MJVP2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2044	1.924	0.000	3.419	0.000	252,289	267,731	109.86%	277,155	-	277,155	Government/ Agency
FRS502	3128MJVB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	1.666	0.001	4.081	0.002	2,952,973	3,016,660	107.41%	3,171,686	-	3,171,686	Government/ Agency
FRS503	3132MAVQ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2044	1.019	0.000	3.043	0.001	1,097,105	1,164,080	109.86%	1,205,238	-	1,205,238	Government/ Agency
FRS504	3132GGHN8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	0.811	0.000	3.116	0.000	241,203	254,965	111.11%	268,001	-	268,001	Government/ Agency
FRS505	3132QLEX7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2044	2.011	0.000	3.205	0.000	141,985	150,700	108.79%	154,461	-	154,461	Government/ Agency
FRS506	3128MJXE5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2045	1.719	0.001	4.234	0.003	4,724,625	4,849,607	106.69%	5,040,599	-	5,040,599	Government/ Agency
FRS507	3128MJYR5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2046	3.443	0.003	5.385	0.004	5,338,922	5,402,814	103.67%	5,534,799	-	5,534,799	Government/ Agency
FRS508	3128MJYF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	4/1/2046	3.189	0.001	5.226	0.001	1,237,493	1,252,222	103.89%	1,285,601	-	1,285,601	Government/ Agency
FRS509	3128MJSJ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	1/1/2043	3.306	0.001	5.331	0.001	1,769,862	1,790,265	104.04%	1,841,432	-	1,841,432	Government/ Agency
FRS511	3132QRC40	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2045	2.081	0.000	4.613	0.001	1,030,624	1,055,801	105.67%	1,089,104	-	1,089,104	Government/ Agency
FRS512	3128MJVQ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2045	2.482	0.000	4.620	0.001	898,355	920,353	105.80%	950,453	-	950,453	Government/ Agency
FRS513	3128MJYT1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	2.561	0.001	4.848	0.001	1,598,322	1,637,624	105.24%	1,682,021	-	1,682,021	Government/ Agency
FRS514	3128MJWU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2045	2.311	0.001	4.645	0.002	2,396,440	2,455,270	105.42%	2,526,428	-	2,526,428	Government/ Agency
FRS515	3132WGQ26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	2.522	0.001	4.806	0.003	3,545,767	3,633,572	105.24%	3,731,449	-	3,731,449	Government/ Agency
FRS516	3128MJXK1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2045	1.742	0.002	4.221	0.005	7,050,256	7,192,389	106.69%	7,521,763	-	7,521,763	Government/ Agency
FRS517	3128MJYC8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2046	1.489	0.000	4.251	0.001	1,853,445	1,895,524	106.59%	1,975,662	-	1,975,662	Government/ Agency
FRS519	3132WGF00	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	2.050	0.001	3.881	0.001	1,749,428	1,789,864	106.47%	1,862,531	-	1,862,531	Government/ Agency
FRS520	3132WEKW1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	1.692	0.002	4.131	0.006	8,682,648	8,879,502	106.59%	9,255,187	-	9,255,187	Government/ Agency
FRS521	3132WFFT1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	1.348	0.000	3.329	0.001	1,430,220	1,477,014	108.10%	1,546,010	-	1,546,010	Government/ Agency
FRS522	3132QREU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2045	1.573	0.000	3.927	0.001	1,050,203	1,085,138	108.51%	1,139,534	-	1,139,534	Government/ Agency
FRS523	3128MJX88	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2046	1.757	0.001	4.206	0.002	2,772,642	2,829,135	106.59%	2,955,471	-	2,955,471	Government/ Agency
FRS524	3128MJYH7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	2.000	0.000	4.123	0.001	841,657	858,949	106.50%	896,367	-	896,367	Government/ Agency
FRS525	3132WJEB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	1.908	0.000	4.422	0.000	630,081	642,753	106.47%	670,817	-	670,817	Government/ Agency
FRS528	3132QQHU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2045	1.143	0.000	3.989	0.000	708,358	731,131	108.51%	768,611	-	768,611	Government/ Agency
FRS529	3132QVP09	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	1.937	0.000	3.677	0.000	281,672	290,815	108.07%	304,399	-	304,399	Government/ Agency
FRS530	3132QWS75	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	1.611	0.000	3.521	0.001	1,249,686	1,290,399	108.19%	1,352,081	-	1,352,081	Government/ Agency
FRS531	3132QVPP0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	1.262	0.000	3.602	0.001	2,297,497	2,372,185	108.26%	2,487,181	-	2,487,181	Government/ Agency
FRS532	3128MJYJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	1.458	0.000	3.611	0.001	1,356,368	1,402,218	108.19%	1,467,504	-	1,467,504	Government/ Agency
FRS533	3132WDGM0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	2.622	0.000	3.647	0.000	468,117	483,936	108.47%	507,789	-	507,789	Government/ Agency
FRS534	3132WECW0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	1.287	0.000	3.536	0.001	1,169,066	1,208,618	108.10%	1,263,759	-	1,263,759	Government/ Agency
FRS535	3132QXA49	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	1.447	0.000	3.797	0.001	1,932,446	1,997,601	108.19%	2,090,783	-	2,090,783	Government/ Agency
FRS536	3128MJU81	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2044	1.294	0.001	3.761	0.003	5,637,739	5,859,671	108.88%	6,138,433	-	6,138,433	Government/ Agency
FRS537	3128MJWW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2045	1.367	0.002	3.666	0.004	7,192,954	7,460,197	108.38%	7,795,804	-	7,795,804	Government/ Agency
FRS538	3128MJXY1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2046	1.428	0.000	3.647	0.001	1,163,543	1,202,553	108.26%	1,259,606	-	1,259,606	Government/ Agency
FRS539	3132WGUH8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2046	1.115	0.000	3.674	0.001	1,762,077	1,821,534	107.94%	1,901,981	-	1,901,981	Government/ Agency
FRS540	3132WJP54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	1.384	0.000	3.844	0.001	1,736,431	1,795,018	107.75%	1,871,043	-	1,871,043	Government/ Agency
FRS541	3132WJFB2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	1.486	0.001	3.864	0.002	2,627,357	2,715,864	107.94%	2,836,064	-	2,836,064	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**June 30, 2021**

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFFECTIVE EFF DUR <sup>1</sup>	CONTRIB DURATION	SPREAD SPRD DUR	CONTRIB CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FRS542	3132WJLF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	1.189	0.000	3.747	0.001	959,553	991,978	107.79%	1,034,277	-	1,034,277	Government/ Agency
FRS543	3132QS4X3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2045	1.117	0.002	3.641	0.007	11,586,151	12,047,506	108.38%	12,557,200	-	12,557,200	Government/ Agency
FRS545	3128MJX54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	1.423	0.000	3.632	0.000	7,140	7,439	108.19%	7,725	-	7,725	Government/ Agency
FRS546	31335AWW4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	1.460	0.000	3.691	0.000	8,861	9,233	108.19%	9,586	-	9,586	Government/ Agency
FRS547	3128MJ2H2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2047	1.432	0.000	3.621	0.000	110,143	114,812	107.38%	118,268	-	118,268	Government/ Agency
FRS548	3132QVJF9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	1.353	0.000	3.721	0.000	192,433	200,471	108.26%	208,320	-	208,320	Government/ Agency
FRS549	3128MJ2D1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2047	1.325	0.001	3.624	0.004	6,491,050	6,765,974	106.98%	6,943,945	-	6,943,945	Government/ Agency
FSF007	313615DX1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	12/1/2021	0.225	0.000	0.225	0.000	21	21	101.11%	21	-	21	Government/ Agency
FSF122	31371E4Y8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	5/1/2025	1.216	0.000	1.217	0.000	101	101	108.96%	110	-	110	Government/ Agency
FSF165	31377GQZ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2027	1.804	0.000	1.793	0.000	8,482	8,389	113.49%	9,626	-	9,626	Government/ Agency
FSF170	31378FZ81	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2027	1.717	0.000	1.765	0.000	20,055	20,055	112.16%	22,494	-	22,494	Government/ Agency
FSF183	31371GVF4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	7/1/2028	1.874	0.000	1.982	0.000	889	889	113.32%	1,008	-	1,008	Government/ Agency
FSF185	31371GX47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2028	1.838	0.000	1.921	0.000	706	706	113.20%	799	-	799	Government/ Agency
FSF187	31380LFK9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	1.945	0.000	2.090	0.000	13,338	13,339	112.80%	15,045	-	15,045	Government/ Agency
FSF188	31379YRM7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	1.899	0.000	2.091	0.000	46,288	46,303	113.08%	52,342	-	52,342	Government/ Agency
FSF199	31371HDU9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2028	1.900	0.000	2.027	0.000	24,989	24,823	110.25%	27,549	-	27,549	Government/ Agency
FSF200	31371HFM5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2029	1.923	0.000	2.076	0.000	32,553	32,345	110.40%	35,939	-	35,939	Government/ Agency
FSF206	31378QD99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2028	1.737	0.000	1.897	0.000	22,261	22,081	109.72%	24,425	-	24,425	Government/ Agency
FSF210	31378UHX3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/1/2027	1.065	0.000	1.065	0.000	11,724	11,739	107.36%	12,586	-	12,586	Government/ Agency
FSF217	31383CYN9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/1/2028	1.412	0.000	1.421	0.000	41,519	41,608	109.77%	45,573	-	45,573	Government/ Agency
FSF221	31382YBM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/1/2028	0.590	0.000	0.591	0.000	11,582	11,582	103.58%	11,996	-	11,996	Government/ Agency
FSF241	31384FW60	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/1/2029	2.039	0.000	2.031	0.000	6,864	6,586	116.66%	8,007	-	8,007	Government/ Agency
FSF242	31371JDS0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2030	2.143	0.000	2.249	0.000	5,955	5,761	116.16%	6,917	-	6,917	Government/ Agency
FSF260	31371J3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	2.127	0.000	2.268	0.000	168	168	115.64%	194	-	194	Government/ Agency
FSF264	31371J3W2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	5/1/2031	2.355	0.000	2.379	0.000	151	151	117.96%	178	-	178	Government/ Agency
FSF266	31387JEL6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	2.353	0.000	2.281	0.000	857	857	117.89%	1,010	-	1,010	Government/ Agency
FSF267	31387JEM4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	2.298	0.000	2.429	0.000	52,664	52,733	117.24%	61,742	-	61,742	Government/ Agency
FSF268	31387JTH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/1/2031	1.951	0.000	2.094	0.000	108,049	108,204	115.80%	125,120	-	125,120	Government/ Agency
FSF289	31387XF83	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	9/1/2031	1.197	0.000	1.200	0.000	25,512	25,775	108.96%	27,798	-	27,798	Government/ Agency
FSF294	31388KPY2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2031	2.383	0.000	2.373	0.000	25,210	25,251	117.85%	29,711	-	29,711	Government/ Agency
FSF295	31385H3F7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/1/2032	2.319	0.000	2.519	0.000	15,534	15,553	117.77%	18,295	-	18,295	Government/ Agency
FSF307	31388XSQ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	2/1/2032	2.215	0.000	2.415	0.000	13,063	13,038	115.68%	15,110	-	15,110	Government/ Agency
FSF315	31389F6R8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2031	2.229	0.000	2.214	0.000	62,229	62,354	118.24%	73,579	-	73,579	Government/ Agency
FSF320	31385H6T4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2032	2.266	0.000	2.419	0.000	320	320	117.18%	375	-	375	Government/ Agency
FSF321	31371JBS1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2030	2.076	0.000	2.233	0.000	8,682	8,690	116.71%	10,133	-	10,133	Government/ Agency
FSF323	31389QS74	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	0.998	0.000	0.996	0.000	2,275	2,275	106.64%	2,426	-	2,426	Government/ Agency
FSF324	31389NR23	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	2.373	0.000	2.497	0.000	72,496	72,742	117.85%	85,434	-	85,434	Government/ Agency
FSF327	31390FSW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	2.179	0.000	2.181	0.000	52,610	52,648	118.81%	62,507	-	62,507	Government/ Agency
FSF328	31390FE54	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2032	2.266	0.000	2.310	0.000	19,553	19,715	118.26%	23,125	-	23,125	Government/ Agency
FSF375	31385W133	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2032	2.284	0.000	2.519	0.000	1,561	1,571	116.38%	1,817	-	1,817	Government/ Agency
FSF397	31378QDP3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2028	1.811	0.000	1.799	0.000	26,663	26,663	111.75%	29,795	-	29,795	Government/ Agency
FSF415	31401NXX2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	2.098	0.000	2.326	0.000	235,352	236,815	111.53%	262,486	-	262,486	Government/ Agency
FSF433	31403NFZ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2033	1.858	0.000	2.337	0.000	133,134	133,169	115.42%	153,665	-	153,665	Government/ Agency
FSF474	31403YNJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2034	1.450	0.000	2.318	0.000	62,565	62,815	114.22%	71,459	-	71,459	Government/ Agency
FSF475	31404EQZ2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2034	1.387	0.000	2.371	0.000	53,957	54,167	114.91%	62,004	-	62,004	Government/ Agency
FSF552	31405FHB1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2034	1.740	0.000	2.255	0.000	159,087	159,951	117.53%	186,979	-	186,979	Government/ Agency
FSF559	31405JZK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2034	1.663	0.000	2.479	0.000	56,828	56,751	114.38%	64,997	-	64,997	Government/ Agency
FSF562	31404X3E2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2034	1.608	0.000	2.631	0.000	279,140	277,543	112.68%	314,535	-	314,535	Government/ Agency
FSF565	31405PAT7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	1.992	0.000	2.514	0.000	123,752	124,168	114.15%	141,266	-	141,266	Government/ Agency
FSF567	31405JA87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2034	2.156	0.000	2.753	0.000	156,488	157,017	115.75%	181,132	-	181,132	Government/ Agency
FSF570	31405PBS8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	1.946	0.000	2.656	0.000	79,283	79,529	115.06%	91,222	-	91,222	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**June 30, 2021**

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFFECTIVE EFF DUR <sup>1</sup>	CONTRIB DURATION	SPREAD SPRD DUR	CONTRIB CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF574	31405KFN6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	1.640	0.000	2.444	0.000	56,747	56,908	115.83%	65,731	-	65,731	Government/ Agency
FSF577	31405NDX0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	2.028	0.000	2.546	0.000	198,571	199,013	114.67%	227,695	-	227,695	Government/ Agency
FSF578	31405NDA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	2.071	0.000	2.676	0.000	111,259	111,502	115.80%	128,837	-	128,837	Government/ Agency
FSF581	31405QRG5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	1.260	0.000	2.060	0.000	222,592	224,533	117.68%	261,954	-	261,954	Government/ Agency
FSF601	31406GMH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2035	1.993	0.000	2.671	0.000	101,614	101,921	116.00%	117,868	-	117,868	Government/ Agency
FSF620	31405TP97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2034	2.345	0.000	2.672	0.000	57,677	58,150	116.06%	66,940	-	66,940	Government/ Agency
FSF635	31406S6D0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	2.307	0.000	2.687	0.000	104,072	104,717	118.01%	122,811	-	122,811	Government/ Agency
FSF637	31406PRW1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	3/1/2035	2.367	0.000	2.752	0.000	9,908	9,971	117.03%	11,595	-	11,595	Government/ Agency
FSF644	31407D4B8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	1.809	0.000	2.674	0.000	69,914	69,911	113.81%	79,566	-	79,566	Government/ Agency
FSF645	31407BTX7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	1.863	0.000	2.728	0.000	149,315	149,256	113.73%	169,820	-	169,820	Government/ Agency
FSF646	31407C6H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2035	1.635	0.000	2.566	0.000	211,270	211,543	115.77%	244,591	-	244,591	Government/ Agency
FSF653	31407JLQ3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2035	1.907	0.000	2.621	0.000	108,113	108,200	115.55%	124,920	-	124,920	Government/ Agency
FSF662	31407JMM1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	1.079	0.000	2.298	0.000	63,256	63,569	117.65%	74,421	-	74,421	Government/ Agency
FSF663	31407G5W4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	2.025	0.000	2.519	0.000	75,906	76,290	117.94%	89,522	-	89,522	Government/ Agency
FSF666	31406UKE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2035	1.679	0.000	2.566	0.000	68,158	68,242	115.84%	78,952	-	78,952	Government/ Agency
FSF667	31371MER4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	2.074	0.000	2.785	0.000	74,061	74,502	117.68%	87,156	-	87,156	Government/ Agency
FSF673	31407UEN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2035	2.282	0.000	2.719	0.000	32,102	32,097	117.34%	37,667	-	37,667	Government/ Agency
FSF677	31407VN84	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2035	1.339	0.000	2.059	0.000	233,043	233,114	117.97%	274,913	-	274,913	Government/ Agency
FSF678	31407XRZ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	2.482	0.000	2.896	0.000	339,142	339,208	117.82%	399,579	-	399,579	Government/ Agency
FSF682	31408ED82	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2035	2.007	0.000	2.480	0.000	134,099	134,349	118.20%	158,506	-	158,506	Government/ Agency
FSF702	31409T5V6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	1.337	0.000	2.507	0.000	37,307	37,064	115.85%	43,222	-	43,222	Government/ Agency
FSF703	31371MQC4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2036	1.877	0.000	2.715	0.000	32,014	31,795	115.92%	37,110	-	37,110	Government/ Agency
FSF704	31408JCJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	1.230	0.000	2.266	0.000	33,735	33,516	115.47%	38,953	-	38,953	Government/ Agency
FSF705	31408W4C3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2036	1.493	0.000	2.534	0.000	280,840	280,951	117.84%	330,947	-	330,947	Government/ Agency
FSF706	31408BYR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	2/1/2036	1.907	0.000	2.359	0.000	194,455	194,543	117.28%	228,060	-	228,060	Government/ Agency
FSF729	31410R5U9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2036	1.638	0.000	2.315	0.000	135,434	133,620	115.91%	156,985	-	156,985	Government/ Agency
FSF731	31410MDY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2036	1.477	0.000	2.347	0.000	299,282	295,308	116.15%	347,616	-	347,616	Government/ Agency
FSF732	31408ERU8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2036	1.549	0.000	2.404	0.000	85,635	84,421	116.03%	99,366	-	99,366	Government/ Agency
FSF734	31409X3M9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	5/1/2036	2.361	0.000	2.644	0.000	59,244	59,349	118.95%	70,472	-	70,472	Government/ Agency
FSF743	31412BWQ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2037	2.243	0.000	2.847	0.000	34,409	34,454	117.79%	40,530	-	40,530	Government/ Agency
FSF744	31411WGA9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	1.164	0.000	2.603	0.000	103,993	102,411	114.07%	118,623	-	118,623	Government/ Agency
FSF745	31412XMY7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2037	1.648	0.000	2.549	0.000	182,281	182,490	118.42%	215,850	-	215,850	Government/ Agency
FSF752	31371NEU5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	0.981	0.000	2.661	0.000	64,766	63,617	113.94%	73,792	-	73,792	Government/ Agency
FSF754	31411WV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2037	1.760	0.000	2.578	0.000	765	769	115.67%	885	-	885	Government/ Agency
FSF755	31411X2J3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2037	1.410	0.000	2.552	0.000	537	540	116.43%	625	-	625	Government/ Agency
FSF757	31413HJT6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2037	0.984	0.000	2.284	0.000	9,900	9,947	116.04%	11,489	-	11,489	Government/ Agency
FSF760	31414LZ68	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2038	2.376	0.000	2.982	0.000	217	218	116.35%	253	-	253	Government/ Agency
FSF761	31411FHZ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	1.990	0.000	2.497	0.000	4,047	4,066	115.15%	4,660	-	4,660	Government/ Agency
FSF762	31412SGP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	1.497	0.000	2.548	0.000	6,847	6,880	116.50%	7,977	-	7,977	Government/ Agency
FSF763	31413DD61	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2037	1.311	0.000	2.424	0.000	7,990	8,027	116.26%	9,289	-	9,289	Government/ Agency
FSF765	31413UR76	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	1.464	0.000	2.678	0.000	10,517	10,568	116.15%	12,216	-	12,216	Government/ Agency
FSF766	31413YTT8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	1.808	0.000	2.875	0.000	125,625	126,252	116.44%	146,280	-	146,280	Government/ Agency
FSF767	31414AW65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2038	1.921	0.000	2.812	0.000	75,484	75,513	116.43%	87,887	-	87,887	Government/ Agency
FSF771	31414SYM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2038	1.069	0.000	2.654	0.000	34,359	33,977	114.21%	39,241	-	39,241	Government/ Agency
FSF786	31414CU97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2038	0.431	0.000	2.702	0.000	21,223	21,299	111.05%	23,569	-	23,569	Government/ Agency
FSF793	31414PYL7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2038	1.908	0.000	2.397	0.000	137,382	139,835	115.91%	159,238	-	159,238	Government/ Agency
FSF794	31415MET8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2038	1.900	0.000	2.614	0.000	5,455	5,549	116.36%	6,347	-	6,347	Government/ Agency
FSF796	31414AHL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2037	1.698	0.000	2.466	0.000	30,028	30,727	117.80%	35,373	-	35,373	Government/ Agency
FSF798	31368HMU4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2036	2.448	0.000	2.804	0.000	217,474	224,140	118.61%	257,947	-	257,947	Government/ Agency
FSF801	31416TDZ9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2039	1.905	0.000	3.436	0.000	73,288	73,441	111.26%	81,543	-	81,543	Government/ Agency
FSF802	31416TED7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	1.872	0.000	3.388	0.000	490,421	491,451	111.13%	544,987	-	544,987	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**June 30, 2021**

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFFECTIVE EFF DUR <sup>1</sup>	CONTRIB DURATION	SPREAD SPRD DUR	CONTRIB CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF803	31416TE21	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	1.803	0.000	3.474	0.001	1,074,527	1,078,541	111.29%	1,195,806	-	1,195,806	Government/ Agency
FSF804	31412UY79	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	1.897	0.001	3.399	0.001	1,681,594	1,686,990	110.93%	1,865,345	-	1,865,345	Government/ Agency
FSF808	31417YNE3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2040	1.567	0.000	3.244	0.000	431,316	439,163	113.59%	489,915	-	489,915	Government/ Agency
FSF816	31416A4V9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	11/1/2038	0.771	0.000	2.634	0.000	41,061	41,791	114.22%	46,899	-	46,899	Government/ Agency
FSF817	31418RBS9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2040	0.744	0.000	2.851	0.000	81,940	83,464	114.20%	93,577	-	93,577	Government/ Agency
FSF830	31416J5H0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2039	1.247	0.000	2.881	0.000	213,751	216,641	111.11%	237,493	-	237,493	Government/ Agency
FSF833	31418X2G2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2040	1.077	0.000	2.968	0.001	1,077,252	1,098,028	111.06%	1,196,405	-	1,196,405	Government/ Agency
FSF834	31418U3V4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2040	1.309	0.000	2.998	0.001	1,191,313	1,236,025	113.59%	1,353,166	-	1,353,166	Government/ Agency
FSF835	31418XDN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	1.286	0.000	3.085	0.000	160,279	163,379	111.06%	178,007	-	178,007	Government/ Agency
FSF836	31419ADT1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2040	1.517	0.000	3.437	0.000	158	161	109.70%	174	-	174	Government/ Agency
FSF838	31419GRA4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	1.154	0.000	3.328	0.000	183,924	186,443	109.79%	201,935	-	201,935	Government/ Agency
FSF839	31419E3V9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	2.045	0.001	3.836	0.001	1,617,887	1,640,816	109.78%	1,776,091	-	1,776,091	Government/ Agency
FSF840	31419E3Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	1.291	0.000	3.452	0.001	1,453,538	1,474,165	109.76%	1,595,372	-	1,595,372	Government/ Agency
FSF841	31416WJL7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2040	0.948	0.000	3.093	0.000	224,990	228,368	111.06%	249,875	-	249,875	Government/ Agency
FSF842	3138A4RP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	2.184	0.001	3.936	0.002	3,216,502	3,208,460	109.81%	3,531,921	-	3,531,921	Government/ Agency
FSF843	31412RHW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2040	0.589	0.000	2.911	0.000	233,281	236,776	111.06%	259,083	-	259,083	Government/ Agency
FSF844	31417MTA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2039	1.217	0.000	3.086	0.000	139,623	141,686	111.26%	155,347	-	155,347	Government/ Agency
FSF845	31419B5R2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2040	1.134	0.000	2.892	0.000	164,167	166,664	111.06%	182,325	-	182,325	Government/ Agency
FSF846	31416WSN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	9/1/2040	0.646	0.000	2.922	0.001	1,519,395	1,562,122	113.59%	1,725,822	-	1,725,822	Government/ Agency
FSF847	3138A9AL8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2041	0.882	0.000	3.058	0.000	668,612	686,390	113.59%	759,451	-	759,451	Government/ Agency
FSF848	31417YXL6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2041	1.426	0.000	3.274	0.001	1,145,291	1,174,220	113.59%	1,300,892	-	1,300,892	Government/ Agency
FSF849	31416YDW5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2041	0.537	0.000	2.896	0.001	1,235,086	1,270,628	113.59%	1,402,886	-	1,402,886	Government/ Agency
FSF853	3138A8G83	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2041	1.413	0.000	3.453	0.000	120,750	121,254	109.82%	132,607	-	132,607	Government/ Agency
FSF856	3138AX4P3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	2.038	0.000	4.148	0.001	870,065	881,998	107.74%	937,398	-	937,398	Government/ Agency
FSF857	3138E6EK8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	1.925	0.000	4.088	0.001	881,849	893,943	107.74%	950,093	-	950,093	Government/ Agency
FSF858	3138E3AA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	1.747	0.000	3.880	0.000	176,688	179,163	107.74%	190,361	-	190,361	Government/ Agency
FSF859	3138E57H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2042	1.899	0.000	4.017	0.000	569,124	576,995	107.74%	613,167	-	613,167	Government/ Agency
FSF860	31418AF45	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	1.981	0.000	4.133	0.001	841,156	855,093	107.61%	905,200	-	905,200	Government/ Agency
FSF862	3138EAMS3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	4/1/2042	2.109	0.000	4.377	0.000	89,694	91,208	106.20%	95,254	-	95,254	Government/ Agency
FSF863	31418AFH6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	5/1/2042	2.303	0.000	4.386	0.000	356,306	361,815	106.20%	378,392	-	378,392	Government/ Agency
FSF864	3138AT4S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	1.783	0.001	4.022	0.001	2,223,883	2,284,224	107.61%	2,393,203	-	2,393,203	Government/ Agency
FSF865	3138LX5Q8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	2.375	0.000	4.459	0.000	656,482	671,378	106.20%	697,176	-	697,176	Government/ Agency
FSF866	3138LQPC2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	2.387	0.000	4.434	0.000	433,603	443,420	106.20%	460,481	-	460,481	Government/ Agency
FSF867	3138LUDV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	2.555	0.000	4.489	0.000	444,081	454,064	106.20%	471,609	-	471,609	Government/ Agency
FSF868	3138M1K31	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	2.618	0.000	4.357	0.000	587,498	600,746	106.20%	623,916	-	623,916	Government/ Agency
FSF869	3138LWEN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	2.477	0.000	4.325	0.000	486,798	497,904	106.20%	516,974	-	516,974	Government/ Agency
FSF870	3138LWD73	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	2.349	0.000	4.082	0.000	357,351	365,448	106.20%	379,502	-	379,502	Government/ Agency
FSF871	3138M53S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	2.422	0.000	4.489	0.000	569,197	582,087	106.20%	604,480	-	604,480	Government/ Agency
FSF872	3138LW6E6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	2.332	0.000	4.331	0.000	465,522	475,946	106.20%	494,379	-	494,379	Government/ Agency
FSF873	31418AHJ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	2.534	0.000	4.460	0.000	206,068	210,732	106.20%	218,841	-	218,841	Government/ Agency
FSF877	3138MQWL3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	2.534	0.000	4.749	0.001	743,585	760,814	106.17%	789,446	-	789,446	Government/ Agency
FSF878	31417DKR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	1.638	0.001	4.162	0.002	3,443,769	3,552,603	107.52%	3,702,740	-	3,702,740	Government/ Agency
FSF880	3138MPP58	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	1.663	0.000	3.962	0.000	158,741	163,873	107.52%	170,678	-	170,678	Government/ Agency
FSF881	31417CNL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2042	1.667	0.001	4.061	0.003	3,992,432	4,107,474	107.61%	4,296,405	-	4,296,405	Government/ Agency
FSF884	3138LWDV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2042	1.930	0.000	3.961	0.000	43,142	44,764	107.61%	46,427	-	46,427	Government/ Agency
FSF885	31417CCF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	1.811	0.000	4.036	0.000	39,382	40,843	107.61%	42,380	-	42,380	Government/ Agency
FSF886	3138EKD51	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	1.752	0.000	4.081	0.000	69,535	72,141	107.61%	74,829	-	74,829	Government/ Agency
FSF888	31417DK77	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	1.865	0.000	4.206	0.000	321,024	332,037	107.52%	345,165	-	345,165	Government/ Agency
FSF920	3138EKG41	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	0.783	0.000	3.117	0.002	3,719,252	3,882,385	111.06%	4,130,631	-	4,130,631	Government/ Agency
FSF921	31417VN66	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	0.550	0.000	2.885	0.001	2,753,235	2,873,905	111.27%	3,063,387	-	3,063,387	Government/ Agency
FSF923	3138XOC55	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2043	1.162	0.000	3.109	0.000	110,169	115,549	110.87%	122,148	-	122,148	Government/ Agency



**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**June 30, 2021**

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		CONTRIB		SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR									
FSF924	31412PR60	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2039	0.945	0.000	3.040	0.000		280,483	292,739	111.24%	311,998	-	311,998	Government/ Agency	
FSF925	31417MZL0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2039	1.894	0.000	3.340	0.000		234,575	244,954	111.25%	260,961	-	260,961	Government/ Agency	
FSF926	31419AG43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	1.192	0.000	3.126	0.001		1,154,808	1,206,940	111.06%	1,282,539	-	1,282,539	Government/ Agency	
FSF927	3138XQ5A5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	5/1/2044	1.226	0.001	3.460	0.002		3,244,253	3,388,187	109.15%	3,541,045	-	3,541,045	Government/ Agency	
FSF928	3138YBPY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	2.194	0.000	3.729	0.000		525,669	551,758	108.39%	569,767	-	569,767	Government/ Agency	
FSF929	3138YEVQ7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	1.635	0.000	3.677	0.001		1,138,180	1,195,023	108.39%	1,233,660	-	1,233,660	Government/ Agency	
FSF930	3138YEV87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	2.310	0.001	3.920	0.001		1,445,917	1,518,059	108.39%	1,567,213	-	1,567,213	Government/ Agency	
FSF931	3138YENY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2045	1.713	0.001	3.853	0.003		5,052,701	5,235,177	107.24%	5,418,453	-	5,418,453	Government/ Agency	
FSF932	3138YTQW7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2045	2.431	0.001	4.172	0.002		2,339,409	2,410,008	106.18%	2,483,896	-	2,483,896	Government/ Agency	
FSF934	3138ELYV9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	1.858	0.000	3.506	0.000		602,166	636,675	110.87%	667,641	-	667,641	Government/ Agency	
FSF935	3138WBSS5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2044	0.884	0.000	3.126	0.000		817,113	864,278	110.37%	901,875	-	901,875	Government/ Agency	
FSF936	3140EW5C5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	2.299	0.002	4.551	0.004		6,154,822	6,369,762	107.80%	6,634,974	-	6,634,974	Government/ Agency	
FSF937	3140E9JX5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	2.741	0.002	4.720	0.004		4,747,779	4,914,080	107.47%	5,102,215	-	5,102,215	Government/ Agency	
FSF939	3140F76S3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	2.128	0.001	4.589	0.003		4,364,816	4,493,386	105.20%	4,591,732	-	4,591,732	Government/ Agency	
FSF940	3140F8D46	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	2.245	0.000	4.602	0.001		1,392,081	1,433,125	105.20%	1,464,452	-	1,464,452	Government/ Agency	
FSF941	3140E7FG0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	2.624	0.003	4.553	0.006		8,545,804	8,803,733	105.20%	8,990,080	-	8,990,080	Government/ Agency	
FSF942	3138WJBM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	1.064	0.001	3.551	0.002		3,537,315	3,683,121	107.90%	3,816,701	-	3,816,701	Government/ Agency	
FSF943	3140EW6Z3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	1.708	0.001	3.457	0.001		2,202,596	2,293,186	108.15%	2,382,069	-	2,382,069	Government/ Agency	
FSF944	3140E12T9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2045	1.704	0.002	3.473	0.003		6,451,325	6,645,472	108.34%	6,989,092	-	6,989,092	Government/ Agency	
FSF945	3138WGG65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	1.688	0.001	4.035	0.001		2,084,919	2,108,999	106.64%	2,223,462	-	2,223,462	Government/ Agency	
FSF946	3138WJQ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	1.046	0.001	3.361	0.004		8,291,528	8,621,951	107.71%	8,930,867	-	8,930,867	Government/ Agency	
FSF947	3140FNJL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	1.769	0.002	3.777	0.004		6,369,997	6,472,997	105.83%	6,741,526	-	6,741,526	Government/ Agency	
FSF948	3140FMLM6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2046	1.690	0.001	3.858	0.002		2,684,500	2,730,313	106.39%	2,856,174	-	2,856,174	Government/ Agency	
FSF949	3140FRAX3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	1.314	0.001	3.967	0.002		4,051,182	4,119,960	106.39%	4,310,255	-	4,310,255	Government/ Agency	
FSF950	3138ERU57	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	1.623	0.000	4.116	0.001		1,280,919	1,302,802	106.39%	1,362,834	-	1,362,834	Government/ Agency	
FSF951	3140FP4G1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	1.492	0.000	3.676	0.001		1,762,626	1,793,091	106.27%	1,873,143	-	1,873,143	Government/ Agency	
FSF952	3140E4WF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2045	2.362	0.000	3.937	0.001		1,353,032	1,368,918	106.60%	1,442,328	-	1,442,328	Government/ Agency	
FSF953	3138WE4D8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	1.321	0.000	3.965	0.000		696,994	704,905	106.86%	744,834	-	744,834	Government/ Agency	
FSF954	3140GS7L0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2047	1.621	0.001	3.826	0.002		2,711,854	2,784,943	106.07%	2,876,591	-	2,876,591	Government/ Agency	
FSF955	3138WKRE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	1.591	0.000	3.742	0.001		1,178,464	1,207,558	106.26%	1,252,261	-	1,252,261	Government/ Agency	
FSF956	3138WKRC1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	1.589	0.000	3.764	0.001		1,225,353	1,255,562	106.26%	1,302,086	-	1,302,086	Government/ Agency	
FSF957	3140FQWY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	1.747	0.001	3.470	0.002		2,875,725	2,947,501	106.12%	3,051,719	-	3,051,719	Government/ Agency	
FSF958	3140FTRN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2047	2.572	0.001	3.278	0.001		2,570,083	2,640,780	106.23%	2,730,223	-	2,730,223	Government/ Agency	
FSF959	3140FQY27	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	1.367	0.000	3.926	0.001		1,086,805	1,115,833	106.39%	1,156,306	-	1,156,306	Government/ Agency	
FSF960	3140FFUKP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2047	1.359	0.000	3.786	0.001		1,062,400	1,090,973	106.36%	1,130,008	-	1,130,008	Government/ Agency	
FSF961	3138WJBN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	1.291	0.001	3.523	0.004		6,708,220	7,012,807	107.93%	7,240,149	-	7,240,149	Government/ Agency	
FSF962	3140J6GL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2047	1.603	0.001	3.488	0.003		4,995,447	5,222,053	107.52%	5,371,267	-	5,371,267	Government/ Agency	
FSF963	31418CCJ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	1.967	0.001	3.854	0.001		1,998,447	2,045,457	106.46%	2,127,496	-	2,127,496	Government/ Agency	
FSF964	3140F4A22	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2046	1.819	0.000	3.556	0.001		1,373,406	1,405,766	106.46%	1,462,093	-	1,462,093	Government/ Agency	
FSF965	31418CBR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	2.091	0.001	3.855	0.001		1,657,863	1,696,904	106.46%	1,764,919	-	1,764,919	Government/ Agency	
FSF966	3140FHSV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2046	1.684	0.001	3.700	0.001		2,109,734	2,159,318	106.43%	2,245,310	-	2,245,310	Government/ Agency	
FSF968	3138WJZ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	1.356	0.001	3.714	0.002		2,738,711	2,802,675	106.39%	2,913,852	-	2,913,852	Government/ Agency	
FSF969	3138WKRK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2047	1.155	0.001	3.296	0.003		5,909,508	6,089,808	107.34%	6,343,014	-	6,343,014	Government/ Agency	
FSF970	31418CS47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2048	1.696	0.002	3.824	0.004		6,348,396	6,397,349	105.37%	6,689,403	-	6,689,403	Government/ Agency	
FSF971	3140FFMG3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2046	2.340	0.001	3.495	0.001		1,508,407	1,557,589	108.94%	1,643,195	-	1,643,195	Government/ Agency	
FSF972	3140GR3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2048	1.406	0.000	2.570	0.000		384,983	397,668	108.03%	415,895	-	415,895	Government/ Agency	
FSF973	3140Q7HV2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2047	1.006	0.001	2.962	0.002		3,911,957	4,040,256	108.52%	4,245,324	-	4,245,324	Government/ Agency	
FSF974	3140HFGR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	0.966	0.000	2.598	0.000		660,957	682,781	107.66%	711,571	-	711,571	Government/ Agency	
FSF975	3140HFG29	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	1.421	0.001	2.784	0.002		4,880,041	5,050,713	107.66%	5,253,738	-	5,253,738	Government/ Agency	
FSF976	3140H7LL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	1.455	0.001	2.752	0.003		6,180,688	6,383,960	107.97%	6,673,106	-	6,673,106	Government/ Agency	
FSF977	31418XCP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2048	1.437	0.000	2.709	0.000		81,146	83,816	107.47%	87,205	-	87,205	Government/ Agency	

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**June 30, 2021**

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFFECTIVE	CONTRIB	SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
							EFF DUR <sup>1</sup>	DURATION	SPRD DUR								
FSF978	31418CS62	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2048	1.259	0.000	2.843	0.000		242,623	250,577	108.19%	262,502	-	262,502	Government/ Agency
FSF979	31418CXN9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2048	1.347	0.001	3.168	0.002		4,432,311	4,432,004	106.40%	4,716,075	-	4,716,075	Government/ Agency
FSF980	3140JLP99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2048	1.351	0.000	2.685	0.001		1,637,723	1,691,146	107.47%	1,760,012	-	1,760,012	Government/ Agency
FSF981	31418CZJ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2048	1.441	0.001	2.600	0.002		4,137,004	4,271,684	107.46%	4,445,658	-	4,445,658	Government/ Agency
FSF982	3140JSZQ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2049	2.125	0.001	3.328	0.001		1,786,666	1,829,124	105.12%	1,878,171	-	1,878,171	Government/ Agency
FSF983	3140JXKA5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2049	2.924	0.000	4.435	0.000		108,772	110,314	104.86%	114,061	-	114,061	Government/ Agency
FSF984	3133A0FB5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2049	1.652	0.004	4.140	0.010		15,521,261	15,803,535	106.70%	16,560,847	-	16,560,847	Government/ Agency
FSF985	3133KHGV2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2050	2.433	0.004	3.664	0.006		11,483,921	12,200,945	105.11%	12,071,179	-	12,071,179	Government/ Agency
FSF986	3133A4PK6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	5/1/2050	3.163	0.010	5.279	0.017		21,704,674	22,544,346	103.44%	22,450,351	-	22,450,351	Government/ Agency
FSF987	3140X6R52	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2050	3.004	0.008	4.785	0.012		17,047,177	17,916,245	104.80%	17,865,496	-	17,865,496	Government/ Agency
FSF989	3140QEA9F	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	7/1/2050	3.698	0.014	5.493	0.020		24,937,856	25,903,741	103.51%	25,814,092	-	25,814,092	Government/ Agency
FSF991	3133A6EC1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	6/1/2050	3.763	0.005	5.476	0.008		9,213,029	9,573,995	103.44%	9,529,548	-	9,529,548	Government/ Agency
FSF992	3140X7D22	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	7/1/2050	3.108	0.016	5.343	0.028		34,974,269	36,568,686	103.75%	36,285,126	-	36,285,126	Government/ Agency
FSF993	3140QEBS0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	7/1/2050	3.149	0.010	5.229	0.016		21,044,955	22,029,205	103.54%	21,790,983	-	21,790,983	Government/ Agency
FSF994	3133A7E70	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.00%	7/1/2050	4.505	0.023	5.932	0.030		34,625,241	35,738,791	101.23%	35,051,014	-	35,051,014	Government/ Agency
FSF995	3133K6K23	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2049	2.121	0.004	3.782	0.007		11,548,857	12,283,415	105.14%	12,143,045	-	12,143,045	Government/ Agency
FSF996	3133A9ZV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	9/1/2050	3.377	0.004	5.374	0.007		8,817,356	9,296,384	103.48%	9,124,414	-	9,124,414	Government/ Agency
FSF997	3133A8LC9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2050	3.352	0.006	5.332	0.010		12,786,223	13,426,043	103.48%	13,231,494	-	13,231,494	Government/ Agency
FSF998	3140X8KN6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	11/1/2050	3.223	0.008	5.247	0.013		17,179,793	18,049,436	103.48%	17,778,067	-	17,778,067	Government/ Agency
F2F001	3133ABNU0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	11/1/2050	3.294	0.014	5.467	0.023		28,170,880	29,584,406	103.46%	29,145,310	-	29,145,310	Government/ Agency
F2F002	3133AB2K5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	11/1/2050	3.474	0.010	5.499	0.015		18,534,235	19,484,415	103.46%	19,175,335	-	19,175,335	Government/ Agency
F2F003	3133ADH66	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2050	3.275	0.011	5.268	0.018		23,434,497	24,642,578	103.48%	24,250,587	-	24,250,587	Government/ Agency
F2F004	3140XAEY4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2051	2.092	0.005	4.285	0.011		16,592,136	17,579,936	104.28%	17,303,060	-	17,303,060	Government/ Agency
F2F005	3140QGE94	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2050	2.147	0.003	4.287	0.007		10,525,025	11,128,946	104.77%	11,026,971	-	11,026,971	Government/ Agency
F2F006	3140KEHY7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2050	2.250	0.003	4.373	0.006		8,553,260	8,986,530	104.46%	8,934,442	-	8,934,442	Government/ Agency
F2F007	3140XBRF9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2051	3.154	0.009	4.683	0.014		20,000,000	21,109,868	104.96%	20,991,314	-	20,991,314	Government/ Agency
GSF040	36202CCG6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	9/20/2024	1.077	0.000	1.077	0.000		1,850	1,850	108.62%	2,009	-	2,009	Government/ Agency
GSF043	36202CG72	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	6/20/2025	1.270	0.000	1.269	0.000		1,348	1,348	110.36%	1,488	-	1,488	Government/ Agency
GSF052	36225AJM3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	6/15/2022	0.260	0.000	0.260	0.000		2,345	2,345	101.68%	2,384	-	2,384	Government/ Agency
GSF055	36202CLU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/20/2025	1.459	0.000	1.466	0.000		2,179	2,179	109.62%	2,389	-	2,389	Government/ Agency
GSF056	36202CK77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/20/2025	1.457	0.000	1.466	0.000		11,316	11,324	109.62%	12,404	-	12,404	Government/ Agency
GSF060	36225ALZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	12/15/2022	0.414	0.000	0.414	0.000		1,324	1,318	103.16%	1,366	-	1,366	Government/ Agency
GSF061	36225AMT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	3/15/2023	0.626	0.000	0.626	0.000		1,450	1,444	105.09%	1,524	-	1,524	Government/ Agency
GSF062	36225AMV9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	12/15/2022	0.444	0.000	0.444	0.000		3,032	3,029	103.30%	3,132	-	3,132	Government/ Agency
GSF074	36202CNT6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/20/2026	1.510	0.000	1.530	0.000		20,436	20,288	109.46%	22,369	-	22,369	Government/ Agency
GSF087	36206JAS3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	9/15/2027	1.790	0.000	1.803	0.000		13,495	13,507	112.84%	15,229	-	15,229	Government/ Agency
GSF088	36208HST4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/15/2027	1.800	0.000	1.816	0.000		85,408	85,547	112.84%	96,377	-	96,377	Government/ Agency
GSF091	36206EDP7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2025	1.372	0.000	1.367	0.000		16,296	16,327	110.17%	17,954	-	17,954	Government/ Agency
GSF094	36207NEN0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	1.569	0.000	1.580	0.000		30,978	31,029	111.12%	34,421	-	34,421	Government/ Agency
GSF095	36207UTB4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	5/15/2027	1.397	0.000	1.396	0.000		21,895	21,941	110.55%	24,204	-	24,204	Government/ Agency
GSF096	36208UYA9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/15/2027	1.641	0.000	1.653	0.000		27,798	27,924	111.60%	31,024	-	31,024	Government/ Agency
GSF097	36206DST5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2026	1.463	0.000	1.465	0.000		3,881	3,881	111.27%	4,318	-	4,318	Government/ Agency
GSF098	36207FFF3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2026	1.487	0.000	1.480	0.000		2,259	2,264	111.60%	2,521	-	2,521	Government/ Agency
GSF099	36207UJ74	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	1.424	0.000	1.419	0.000		1,951	1,962	110.65%	2,159	-	2,159	Government/ Agency
GSF101	36206AM42	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/15/2025	1.335	0.000	1.331	0.000		6,419	6,447	109.84%	7,051	-	7,051	Government/ Agency
GSF102	36207MRY4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	2/15/2028	1.777	0.000	1.791	0.000		5,303	5,337	112.71%	5,977	-	5,977	Government/ Agency
GSF104	36225ART9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	1.287	0.000	1.318	0.000		15,513	15,576	110.65%	17,165	-	17,165	Government/ Agency
GSF112	36209HMN2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	1.868	0.000	1.867	0.000		50,616	50,950	114.51%	57,960	-	57,960	Government/ Agency
GSF113	36207MR40	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	1.682	0.000	1.673	0.000		3,658	3,689	113.53%	4,153	-	4,153	Government/ Agency
GSF115	36208PNU8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/15/2028	1.775	0.000	1.764	0.000		3,431	3,431	113.73%	3,902	-	3,902	Government/ Agency
GSF121	36207QAT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	1/15/2028	1.041	0.000	1.040	0.000		7,643	7,682	107.68%	8,230	-	8,230	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**June 30, 2021**

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFFECTIVE EFF DUR <sup>1</sup>	CONTRIB DURATION	SPREAD SPRD DUR	CONTRIB CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
GSF126	36209AR77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	1.764	0.000	1.757	0.000	5,542	5,577	114.03%	6,319	-	6,319	Government/ Agency
GSF141	36208VYG4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	1.682	0.000	1.674	0.000	3,538	3,538	113.53%	4,017	-	4,017	Government/ Agency
GSF150	36208VS22	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	4/15/2028	1.766	0.000	1.759	0.000	40,634	40,705	114.03%	46,334	-	46,334	Government/ Agency
GSF163	36207MT48	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	1.780	0.000	1.769	0.000	4,397	4,397	114.51%	5,035	-	5,035	Government/ Agency
GSF170	36208VSH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	1.809	0.000	1.801	0.000	17,475	17,475	114.51%	20,011	-	20,011	Government/ Agency
GSF175	36208WM59	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	1/15/2028	0.994	0.000	0.994	0.000	4,757	4,769	107.29%	5,104	-	5,104	Government/ Agency
GSF178	36209NFE7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	1.701	0.000	1.702	0.000	18,204	18,243	111.78%	20,349	-	20,349	Government/ Agency
GSF179	36208PT81	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	1.908	0.000	1.940	0.000	96,391	96,712	112.94%	108,862	-	108,862	Government/ Agency
GSF180	36209STU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	1.827	0.000	1.851	0.000	5,866	5,877	112.37%	6,592	-	6,592	Government/ Agency
GSF192	36209HJ55	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/15/2028	2.001	0.000	2.074	0.000	41,064	41,064	113.05%	46,423	-	46,423	Government/ Agency
GSF197	36202C4Q3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/20/2028	1.916	0.000	1.948	0.000	1,165	1,165	112.39%	1,309	-	1,309	Government/ Agency
GSF198	36209SWA5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	1.759	0.000	1.746	0.000	16,347	16,469	112.49%	18,388	-	18,388	Government/ Agency
GSF201	36209JJ69	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	1.884	0.000	1.868	0.000	31,065	31,103	113.58%	35,283	-	35,283	Government/ Agency
GSF203	36208CFE9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	1.950	0.000	1.983	0.000	47,016	47,227	113.26%	53,251	-	53,251	Government/ Agency
GSF210	36207SQY2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	7/15/2027	1.546	0.000	1.541	0.000	18,154	18,415	112.17%	20,363	-	20,363	Government/ Agency
GSF218	36203K7A6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2024	1.124	0.000	1.124	0.000	44,502	44,548	108.50%	48,286	-	48,286	Government/ Agency
GSF220	36209RLJ0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	2.108	0.000	2.100	0.000	9,409	9,409	116.91%	11,000	-	11,000	Government/ Agency
GSF228	36208EXT5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	1.648	0.000	1.643	0.000	21,158	21,270	114.65%	24,258	-	24,258	Government/ Agency
GSF229	36208HMM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	1.549	0.000	1.545	0.000	720	720	113.17%	815	-	815	Government/ Agency
GSF233	36212AXC4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	1.985	0.000	1.971	0.000	34,864	35,259	116.44%	40,595	-	40,595	Government/ Agency
GSF236	36207FD40	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	9/15/2026	1.398	0.000	1.400	0.000	8,801	8,832	110.05%	9,685	-	9,685	Government/ Agency
GSF238	36225A7H7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/15/2028	1.516	0.000	1.629	0.000	15,073	15,118	112.83%	17,006	-	17,006	Government/ Agency
GSF239	36208YLVW7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/15/2028	1.909	0.000	1.940	0.000	69,756	69,854	112.94%	78,780	-	78,780	Government/ Agency
GSF240	36208DB46	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/15/2027	1.582	0.000	1.589	0.000	14,848	14,889	111.02%	16,485	-	16,485	Government/ Agency
GSF241	36207BBG4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2029	2.027	0.000	2.063	0.000	116,484	116,689	113.88%	132,656	-	132,656	Government/ Agency
GSF242	36225BHF8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/15/2030	1.557	0.000	1.656	0.000	69,414	69,459	113.68%	78,910	-	78,910	Government/ Agency
GSF246	36225BKT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/15/2030	1.519	0.000	1.582	0.000	4,997	5,083	116.24%	5,809	-	5,809	Government/ Agency
GSF247	36225BKC1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2030	1.516	0.000	1.576	0.000	12,799	12,983	115.33%	14,761	-	14,761	Government/ Agency
GSF261	36211FQZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	11/15/2030	2.116	0.000	2.101	0.000	2,559	2,659	117.62%	3,010	-	3,010	Government/ Agency
GSF271	36200KKH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2033	2.243	0.000	2.643	0.000	78,169	78,310	112.93%	88,275	-	88,275	Government/ Agency
GSF272	36212M7L7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/15/2032	1.898	0.000	2.229	0.000	83,485	84,309	114.49%	95,578	-	95,578	Government/ Agency
GSF274	36202SWM0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/15/2033	2.254	0.000	2.688	0.000	521,448	522,491	113.40%	591,337	-	591,337	Government/ Agency
GSF275	36200MN33	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	2.297	0.000	2.544	0.000	58,818	59,254	114.71%	67,467	-	67,467	Government/ Agency
GSF276	36200MNC3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	2.337	0.000	2.517	0.000	48,754	49,128	114.77%	55,955	-	55,955	Government/ Agency
GSF277	36200MHU0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/15/2033	2.404	0.000	2.686	0.000	12,336	12,445	115.61%	14,261	-	14,261	Government/ Agency
GSF279	36201F6T9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/15/2032	2.360	0.000	2.561	0.000	88,117	88,863	114.96%	101,298	-	101,298	Government/ Agency
GSF280	36295LLV1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/15/2037	2.763	0.000	2.924	0.000	6,641	6,608	117.12%	7,778	-	7,778	Government/ Agency
GSF284	36295LKA8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/15/2037	2.640	0.000	2.827	0.000	55,458	55,199	117.06%	64,918	-	64,918	Government/ Agency
GSF285	36294RB73	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/15/2037	2.188	0.000	2.676	0.000	443,797	441,711	116.72%	518,000	-	518,000	Government/ Agency
GSF286	36295FKM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/15/2037	2.188	0.000	2.651	0.000	176,026	175,001	114.94%	202,318	-	202,318	Government/ Agency
GSF287	36241KLQ9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2037	0.765	0.000	1.886	0.000	248,105	246,690	114.60%	284,318	-	284,318	Government/ Agency
GSF289	36294SKJ5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/15/2037	1.952	0.000	2.615	0.000	57,479	57,148	114.85%	66,013	-	66,013	Government/ Agency
GSF290	3620AECZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/15/2040	1.075	0.000	2.763	0.000	521,338	525,882	109.74%	572,109	-	572,109	Government/ Agency
GSF291	3620C0YW2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	1.299	0.000	2.851	0.000	653,697	659,494	109.85%	718,118	-	718,118	Government/ Agency
GSF292	3620C0YX0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	1.311	0.000	2.792	0.000	402,340	405,888	109.72%	441,437	-	441,437	Government/ Agency
GSF293	3620A7ZP3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/15/2040	0.485	0.000	2.404	0.000	878,399	892,895	113.70%	998,746	-	998,746	Government/ Agency
FSB005	31380RFX8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2028	1.714	0.000	1.765	0.000	52,698	52,698	104.75%	55,199	-	55,199	Government/ Agency
FSB016	31371HX86	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2029	1.936	0.000	2.188	0.000	1,205	1,205	113.35%	1,366	-	1,366	Government/ Agency
FSB017	31383R6Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2029	1.834	0.000	1.867	0.000	64,958	64,958	105.42%	68,480	-	68,480	Government/ Agency
FSB033	31371JL36	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/1/2030	2.253	0.000	2.321	0.000	156	156	116.78%	182	-	182	Government/ Agency
FSB042	31383WP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	8/1/2030	2.176	0.000	2.153	0.000	36,328	36,785	101.49%	36,871	-	36,871	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**June 30, 2021**

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFFECTIVE EFF DUR <sup>1</sup>	CONTRIB DURATION	SPREAD SPRD DUR	CONTRIB CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSB051	31371J2F0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	4/1/2031	1.236	0.000	1.234	0.000	124	124	110.05%	137	-	137	Government/ Agency
FSB072	31389MUN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2032	2.000	0.000	2.096	0.000	131,001	130,919	112.06%	146,805	-	146,805	Government/ Agency
FSB077	31391CVA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2033	1.302	0.000	1.432	0.000	77,103	77,246	107.35%	82,774	-	82,774	Government/ Agency
CMB039	46637WAD5	JPMCC 2012-CBX A4	AAA PRIVATE-LABEL CMBS	3.48%	6/15/2045	0.642	0.000	0.642	0.000	5,254,178	5,452,326	101.99%	5,358,569	-	5,358,569	AAA
CMB040	12623SAE0	COMM 2012-CR5 A4	AAA PRIVATE-LABEL CMBS	2.77%	12/10/2045	1.375	0.002	1.375	0.002	10,000,000	10,132,235	102.62%	10,261,583	-	10,261,583	AAA
CMB042	90270YBF5	UBSBB 2013-C5 A4	AAA PRIVATE-LABEL CMBS	3.18%	3/10/2046	1.496	0.004	1.496	0.004	20,000,000	20,316,939	102.99%	20,598,064	-	20,598,064	AAA
CMB043	12630DAY0	COMM 2014-CR14 A4	AAA PRIVATE-LABEL CMBS	4.24%	2/10/2047	2.333	0.003	2.332	0.003	7,000,000	7,151,476	102.84%	7,548,960	-	7,548,960	AAA
CMB044	12591UAF0	COMM 2014-UBS2 A5	AAA PRIVATE-LABEL CMBS	3.96%	3/10/2047	2.463	0.002	2.461	0.002	5,000,000	5,109,228	102.77%	5,377,732	-	5,377,732	AAA
CMB045	12591TAE6	COMM 2014-LC15 A4	AAA PRIVATE-LABEL CMBS	4.01%	4/10/2047	2.498	0.008	2.496	0.008	20,000,000	20,438,731	102.20%	21,554,508	-	21,554,508	AAA
CMB046	46641WAV9	JPMBB 2014-C19 A4	AAA PRIVATE-LABEL CMBS	4.00%	4/15/2047	2.575	0.002	2.572	0.002	5,000,000	5,109,772	102.45%	5,372,682	-	5,372,682	AAA
CMB047	94988XAU0	WFCM 2014-LC16 A5	AAA PRIVATE-LABEL CMBS	3.82%	8/15/2050	2.747	0.002	2.744	0.002	5,000,000	5,114,835	106.68%	5,334,000	-	5,334,000	AAA
CMB048	46642CBJ8	JPMCC 2014-C20 A5	AAA PRIVATE-LABEL CMBS	3.80%	7/15/2047	2.739	0.001	2.735	0.001	2,250,000	2,299,158	106.43%	2,394,616	-	2,394,616	AAA
CMB049	46641JAW6	JPMBB 2014-C18 A5	AAA PRIVATE-LABEL CMBS	4.08%	2/15/2047	2.479	0.003	2.476	0.003	6,825,000	7,113,282	107.60%	7,343,921	-	7,343,921	AAA
CMB050	17322VAT3	CGCMT 2014-CG23 A4	AAA PRIVATE-LABEL CMBS	3.62%	7/10/2047	2.872	0.004	2.867	0.004	8,000,000	8,174,373	102.19%	8,607,838	-	8,607,838	AAA
GCL153	3617H4UY5	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MB	3.78%	8/15/2060	5.225	0.033	5.169	0.033	39,188,527	39,492,528	110.63%	43,434,855	750,973	44,185,828	Government/ Agency
GCL158	3617H3KB8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MB	4.35%	12/15/2060	4.396	0.001	4.363	0.001	1,754,195	1,797,276	111.55%	2,019,944	545,805	2,565,749	Government/ Agency
GCL159	3617AU3C2	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MB	4.53%	1/15/2061	5.145	0.006	5.091	0.006	6,850,242	7,068,119	111.51%	7,669,467	269,058	7,938,525	Government/ Agency
GCL160	3617AU3E8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MB	4.53%	1/15/2061	5.145	0.007	5.091	0.006	7,796,200	8,034,743	111.63%	8,703,077	-	8,703,077	Government/ Agency
GCL163	3617KHLJ5	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MB	4.21%	5/15/2061	4.283	0.027	4.253	0.026	38,435,450	38,699,664	112.53%	44,942,751	13,504,950	58,447,701	Government/ Agency
GCL165	3617JMZL6	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MB	3.60%	4/15/2061	4.998	0.027	4.950	0.026	33,306,983	34,505,130	110.92%	37,038,742	878,217	37,916,959	Government/ Agency
GCL166	3617JMZV4	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MB	3.41%	9/15/2061	4.946	0.025	4.901	0.025	31,978,163	33,670,164	110.88%	36,578,011	10,307,237	46,885,248	Government/ Agency
GCL167	3617JMZT9	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MB	3.43%	11/15/2061	5.887	0.043	5.810	0.042	45,112,939	46,919,570	111.40%	51,212,006	8,376,861	59,588,867	Government/ Agency
GCL168	3617NM4N1	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MB	2.67%	3/15/2062	8.997	0.024	8.817	0.024	17,559,721	18,435,719	104.99%	19,305,583	17,422,579	36,728,162	Government/ Agency
GCL169	3617QLXM0	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MB	2.45%	4/15/2062	9.491	0.003	9.286	0.003	2,192,973	2,524,330	103.04%	2,693,959	14,309,627	17,003,586	Government/ Agency
GCL170	FWDGCL170	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MB	2.55%	3/15/2063	9.692	0.000	9.475	0.000	-	1,087,370	101.12%	413,290	37,000,000	37,413,290	Government/ Agency
GCL171	3617VDU29	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MB	2.62%	2/15/2063	9.692	0.007	9.477	0.007	4,558,606	5,076,466	105.80%	5,359,586	9,241,394	14,600,980	Government/ Agency
GCL172	3617VBM48	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MB	2.65%	10/15/2062	9.417	0.004	9.216	0.004	2,853,752	3,017,197	106.20%	3,256,622	3,646,248	6,902,870	Government/ Agency
GCL173	3617VBMV2	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MB	2.58%	5/15/2063	9.791	0.000	9.566	0.000	51,000	977,250	102.38%	729,898	28,449,000	29,178,899	Government/ Agency
GCL174	3617V84Y9	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MB	3.05%	12/15/2063	5.800	0.000	5.728	0.000	100,000	1,147,450	105.30%	5,654,208	104,645,000	110,299,208	Government/ Agency
GCL175	FWDGCL175	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MB	2.98%	4/15/2063	9.665	0.000	9.447	0.000	-	1,142,674	106.92%	2,107,456	30,471,300	32,578,756	Government/ Agency
GCL176	FWDGCL176	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MB	2.64%	2/15/2063	9.631	0.000	9.418	0.000	-	552,467	104.71%	859,105	18,225,700	19,084,805	Government/ Agency
GMF218	36181R5Z4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.25%	9/15/2038	2.076	0.010	2.075	0.010	31,968,711	32,104,034	105.43%	33,704,452	-	33,704,452	Government/ Agency
GMF219	217745AB4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.25%	4/20/2037	0.081	0.000	0.081	0.000	17,090,000	17,085,035	100.24%	17,131,512	-	17,131,512	Government/ Agency
GMF223	36184QBX1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.45%	6/15/2055	2.870	0.001	2.865	0.001	2,497,252	2,405,775	111.79%	2,791,678	-	2,791,678	Government/ Agency
GMF237	36193CAA2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.10%	5/15/2051	3.354	0.002	3.342	0.002	3,849,296	4,163,494	111.22%	4,281,291	-	4,281,291	Government/ Agency
GMF238	3617A45T1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.67%	11/15/2035	3.907	0.008	3.881	0.008	14,140,154	14,563,904	107.40%	15,186,412	-	15,186,412	Government/ Agency
GMF244	36180CVN6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.92%	8/15/2039	3.580	0.023	3.563	0.023	42,071,474	44,333,671	108.70%	45,733,207	-	45,733,207	Government/ Agency
GMF251	36193DFR8	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.62%	12/15/2057	4.295	0.019	4.266	0.019	28,582,669	29,083,128	110.24%	31,510,449	-	31,510,449	Government/ Agency
GMF252	36186PSX3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.60%	6/15/2057	5.264	0.011	5.207	0.011	13,663,718	14,143,629	110.15%	15,051,146	-	15,051,146	Government/ Agency
GMF261	36189YXT4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.53%	4/15/2042	5.003	0.013	4.950	0.013	16,379,681	16,883,463	109.78%	17,982,285	-	17,982,285	Government/ Agency
GMF269	3617GOQY9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.48%	5/15/2059	4.392	0.008	4.360	0.008	10,890,227	11,107,078	110.37%	12,019,794	-	12,019,794	Government/ Agency
GMF270	3617MRWK6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.51%	3/15/2053	4.537	0.033	4.501	0.033	45,751,311	49,306,315	110.20%	50,416,343	-	50,416,343	Government/ Agency
GMF271	3617BWEK7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.38%	8/15/2059	6.886	0.047	6.780	0.046	43,748,632	44,584,882	107.61%	47,076,984	-	47,076,984	Government/ Agency
GMF273	36197CYB0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.38%	1/15/2060	4.739	0.045	4.699	0.044	59,456,371	59,463,465	109.28%	64,974,992	-	64,974,992	Government/ Agency
GMF274	36196BLS0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.65%	10/15/2058	4.508	0.007	4.474	0.007	10,286,577	10,440,954	110.78%	11,395,974	-	11,395,974	Government/ Agency
GMF276	3617MRWR1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.03%	1/15/2056	5.062	0.025	5.012	0.025	30,920,679	32,989,003	108.34%	33,499,897	-	33,499,897	Government/ Agency
GMF277	3617ATHZ9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.25%	6/15/2059	0.082	0.000	0.082	0.000	30,751,524	31,343,173	109.55%	33,687,525	-	33,687,525	Government/ Agency
GMF278	3617G6TG2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.57%	11/15/2059	4.389	0.034	4.357	0.034	48,613,826	49,314,565	110.67%	53,799,462	-	53,799,462	Government/ Agency
GMF279	3617GORF9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.74%	8/15/2059	4.775	0.012	4.733	0.012	15,627,141	15,928,105	111.55%	17,431,513	-	17,431,513	Government/ Agency
GMF280	3617GOQU7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.34%	9/15/2059	4.941	0.014	4.894	0.013	17,144,952	17,474,299	110.17%	18,888,199	-	18,888,199	Government/ Agency
GMF282	3617ATJK0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.39%	2/15/2059	4.665	0.011	4.626	0.011	14,278,942	14,558,572	109.64%	15,655,318	-	15,655,318	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**June 30, 2021**

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		CONTRIB		SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR									
GMF284	3617MRW26	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.32%	9/15/2060	7.871	0.033	7.739	0.032		27,453,960	28,984,312	103.99%	28,548,686	-	28,548,686	Government/ Agency	
GMF285	3617H4U82	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.19%	5/15/2060	4.866	0.022	4.821	0.022		28,300,181	28,673,173	112.77%	31,913,350	-	31,913,350	Government/ Agency	
GMF286	3617QCR70	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.99%	7/15/2048	7.347	0.010	7.227	0.009		8,289,849	9,006,156	108.11%	8,962,015	-	8,962,015	Government/ Agency	
GMF287	3617MRXA7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.20%	5/15/2042	6.992	0.011	6.881	0.011		10,789,424	11,194,452	103.56%	11,173,581	-	11,173,581	Government/ Agency	
GMF289	3617QRG87	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.74%	4/15/2057	7.948	0.030	7.812	0.030		24,270,656	26,447,432	108.68%	26,377,859	-	26,377,859	Government/ Agency	
GMF290	3617H3XR9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.20%	8/15/2060	4.991	0.038	4.942	0.038		47,306,275	48,240,415	111.61%	52,800,189	-	52,800,189	Government/ Agency	
GMF291	3617QCSM6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.78%	8/15/2058	7.979	0.014	7.843	0.013		10,920,968	11,907,867	109.03%	11,907,371	-	11,907,371	Government/ Agency	
GMF292	3617HVYX3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.30%	9/15/2060	4.757	0.007	4.716	0.007		8,824,180	9,044,697	111.21%	9,813,327	-	9,813,327	Government/ Agency	
GMF293	3617GCDB7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.27%	4/15/2046	7.471	0.030	7.346	0.029		25,150,497	26,581,722	108.48%	27,282,103	-	27,282,103	Government/ Agency	
GMF294	3617URRH0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.17%	8/15/2059	5.870	0.033	5.794	0.032		34,784,218	38,594,750	112.23%	39,037,528	-	39,037,528	Government/ Agency	
GMF295	3617JMZP7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.75%	11/15/2060	4.313	0.008	4.283	0.008		11,311,230	11,669,239	111.88%	12,655,536	-	12,655,536	Government/ Agency	
GMP005	167570PB0	GNMA MF PLC BACKED MUNI	MULTIFAMILY REVENUE BONDS	4.63%	9/20/2037	11.398	0.002	11.147	0.002		1,500,000	1,467,409	100.32%	1,504,814	-	1,504,814	Government/ Agency	
GMP006	167570PC8	GNMA MF PLC BACKED MUNI	MULTIFAMILY REVENUE BONDS	4.90%	3/20/2044	13.721	0.002	13.334	0.002		1,000,000	991,590	100.35%	1,003,504	-	1,003,504	Government/ Agency	
PMB159	81299B9R8	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.60%	6/1/2038	0.048	0.000	0.048	0.000		2,131,442	2,134,194	100.86%	2,149,788	-	2,149,788	Government/ Agency	
PMB166	81299H927	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.87%	5/1/2044	0.082	0.000	0.082	0.000		1,638,066	1,637,095	100.80%	1,651,159	-	1,651,159	Government/ Agency	
PMB170	999684251	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.40%	8/1/2046	0.086	0.000	0.086	0.000		3,566,617	3,568,317	100.41%	3,581,165	-	3,581,165	Government/ Agency	
PMB172	999628456	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.55%	8/1/2042	0.083	0.000	0.083	0.000		7,187,029	7,189,011	100.85%	7,248,305	-	7,248,305	Government/ Agency	
PMB173	999576077	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.35%	3/1/2047	0.083	0.000	0.083	0.000		6,819,982	6,829,146	100.82%	6,875,899	-	6,875,899	Government/ Agency	
PMB174	999754344	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.89%	4/1/2038	0.082	0.000	0.082	0.000		4,014,470	4,017,879	100.91%	4,050,930	-	4,050,930	Government/ Agency	
PMB176	999768880	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.60%	1/1/2050	2.668	0.001	2.665	0.001		3,209,186	3,230,299	113.28%	3,635,488	-	3,635,488	Government/ Agency	
PMB178	45202T9V1	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.80%	1/1/2053	3.255	0.001	3.244	0.001		1,955,508	1,963,870	114.57%	2,240,334	-	2,240,334	Government/ Agency	
PMB179	57568Z9J1	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.20%	4/1/2052	2.693	0.005	2.689	0.005		11,055,082	11,051,394	113.55%	12,552,692	-	12,552,692	Government/ Agency	
PMB180	60416SBF6	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.75%	8/1/2048	1.034	0.001	1.034	0.001		3,710,000	3,706,069	102.19%	3,791,253	-	3,791,253	Government/ Agency	
PMB181	57586NHH0	FHA MF PC	MF PERMANENT RISK-SHARE PC	4.00%	12/1/2053	5.126	0.049	5.073	0.049		61,300,000	61,276,198	108.71%	66,641,805	-	66,641,805	Government/ Agency	
PMB183	64199AKB9	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.65%	12/1/2037	1.256	0.001	1.256	0.001		8,052,468	8,180,615	103.27%	8,315,760	-	8,315,760	Government/ Agency	
PMB184	57599CYU8	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.17%	2/1/2050	3.052	0.004	3.043	0.004		7,569,888	8,078,063	111.60%	8,448,139	-	8,448,139	Government/ Agency	
PMB186	FWDPMB186	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.72%	2/15/2062	8.666	0.000	8.499	0.000		-	-	104.85%	216,992	4,470,000	4,686,992	Government/ Agency	
PMB187	FWDPMB187	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.90%	3/15/2062	8.496	0.000	8.332	0.000		-	-	106.03%	186,466	3,090,000	3,276,466	Government/ Agency	
PMB188	FWDPMB188	FHA MF PC	MF PERMANENT RISK-SHARE PC	2.50%	9/1/2063	9.927	0.000	9.695	0.000		-	-	96.40%	(205,386)	5,702,000	5,496,614	Government/ Agency	
PMB189	53999AFS3	FHA MF PC	MF PERMANENT RISK-SHARE PC	4.10%	12/1/2060	7.550	0.026	7.425	0.026		21,871,621	21,888,854	108.61%	23,755,358	-	23,755,358	Government/ Agency	
FNC200	603767PD0	FNMA MF DUS	MULTIFAMILY CONSTRUCTION MB	2.46%	1/1/2038	12.743	0.040	12.306	0.038		20,950,000	20,950,000	103.66%	21,715,995	-	21,715,995	Government/ Agency	
FXF014	31377LWH2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	8.40%	7/1/2023	0.083	0.000	0.083	0.000		118,270	118,244	100.59%	118,963	-	118,963	Government/ Agency	
FXF081	31381HAH9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.15%	10/1/2022	0.080	0.000	0.080	0.000		466,645	466,645	100.35%	468,267	-	468,267	Government/ Agency	
FXF111	31377TT48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.96%	1/1/2029	0.086	0.000	0.086	0.000		255,019	255,330	100.42%	256,078	-	256,078	Government/ Agency	
FXF192	31409LR56	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.29%	5/1/2022	0.251	0.000	0.251	0.000		4,632,912	4,632,912	101.47%	4,700,887	-	4,700,887	Government/ Agency	
FXF195	31409LNV3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.91%	3/1/2037	0.722	0.000	0.722	0.000		1,621,952	1,643,073	102.88%	1,668,698	-	1,668,698	Government/ Agency	
FXF201	31413VYB7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	6.15%	1/1/2023	0.081	0.000	0.081	0.000		3,221,067	3,221,067	100.42%	3,234,650	-	3,234,650	Government/ Agency	
FXF242	31381N2E2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.06%	10/1/2025	2.977	0.010	2.970	0.010		21,990,223	22,007,850	111.44%	24,505,634	-	24,505,634	Government/ Agency	
FXF253	31381RK78	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.69%	6/1/2041	3.152	0.002	3.142	0.002		4,338,483	4,432,612	118.03%	5,120,535	-	5,120,535	Government/ Agency	
FXF254	31381RK86	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.75%	6/1/2041	3.152	0.001	3.142	0.001		2,105,987	2,158,717	118.30%	2,491,484	-	2,491,484	Government/ Agency	
FXF258	31381SA77	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.54%	10/1/2021	0.087	0.000	0.087	0.000		3,726,630	3,726,630	100.25%	3,735,960	-	3,735,960	Government/ Agency	
FXF259	31381SA85	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.54%	10/1/2021	0.082	0.000	0.082	0.000		2,849,478	2,849,478	100.25%	2,856,612	-	2,856,612	Government/ Agency	
FXF260	31381SN99	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.69%	6/1/2035	3.392	0.000	3.377	0.000		560,259	571,920	113.30%	634,799	-	634,799	Government/ Agency	
FXF263	31381U2P1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.30%	8/1/2029	3.191	0.002	3.176	0.002		4,311,149	4,279,354	116.00%	5,001,126	-	5,001,126	Government/ Agency	
FXF264	3138L0UE9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.26%	11/1/2022	1.356	0.001	1.356	0.001		5,843,320	5,843,320	102.27%	5,976,005	-	5,976,005	Government/ Agency	
FXF268	3138L3SY2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.99%	6/1/2025	3.631	0.001	3.615	0.001		2,614,729	2,616,595	107.57%	2,812,674	-	2,812,674	Government/ Agency	
FXF270	3138L4S79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.46%	12/1/2023	2.335	0.001	2.333	0.001		3,368,796	3,369,248	105.48%	3,553,326	-	3,553,326	Government/ Agency	
FXF271	3138L5CM0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.66%	10/1/2023	2.166	0.001	2.165	0.001		4,447,521	4,448,915	105.20%	4,678,863	-	4,678,863	Government/ Agency	
FXF272	3138L4WV1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.41%	9/1/2023	2.014	0.003	2.014	0.003		11,188,426	11,190,334	104.22%	11,660,565	-	11,660,565	Government/ Agency	
FXF273	3138L4Y23	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.87%	9/1/2023	2.092	0.001	2.091	0.001		2,344,669	2,345,763	104.91%	2,459,870	-	2,459,870	Government/ Agency	
FXF274	3138L4YH0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.61%	9/1/2023	2.123	0.002	2.123	0.002		6,065,484	6,066,604	104.67%	6,348,803	-	6,348,803	Government/ Agency	

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**June 30, 2021**

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		CONTRIB		SPREAD	CONTRIB	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
						DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR									
FXF280	3138L7T48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.36%	10/1/2029	4.962	0.009	4.912	0.009		10,924,552	10,928,133	112.82%	12,324,980	-	12,324,980	Government/ Agency	
FXF282	3138L7VB9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.40%	10/1/2026	3.781	0.002	3.762	0.002		2,827,486	2,833,802	110.61%	3,127,351	-	3,127,351	Government/ Agency	
FXF283	3138L9FR8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.04%	4/1/2030	5.200	0.021	5.147	0.021		25,100,000	25,160,540	110.85%	27,823,202	-	27,823,202	Government/ Agency	
FXF284	3138L9JU7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.42%	4/1/2035	5.578	0.005	5.509	0.005		5,168,423	5,234,058	113.60%	5,871,487	-	5,871,487	Government/ Agency	
FXF285	3138L9J29	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.05%	4/1/2030	4.991	0.021	4.942	0.021		26,564,054	26,585,482	110.61%	29,381,243	-	29,381,243	Government/ Agency	
FXF286	3138L9LM2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.12%	4/1/2030	4.993	0.010	4.944	0.010		13,004,815	13,007,837	110.31%	14,345,578	-	14,345,578	Government/ Agency	
FXF287	3138L9XT4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.21%	5/1/2030	4.934	0.005	4.886	0.005		6,660,452	6,732,900	110.99%	7,392,448	-	7,392,448	Government/ Agency	
FXF288	3138L92T8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.18%	5/1/2035	4.946	0.008	4.891	0.008		9,894,719	10,011,793	110.29%	10,912,813	-	10,912,813	Government/ Agency	
FXF289	3138L9XB3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.02%	6/1/2027	5.142	0.003	5.088	0.003		3,730,279	3,735,995	109.28%	4,076,497	-	4,076,497	Government/ Agency	
FXF290	3138LAPD5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.63%	7/1/2035	6.282	0.022	6.192	0.022		21,700,720	21,727,092	114.91%	24,936,938	-	24,936,938	Government/ Agency	
FXF291	3138LCC86	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.25%	11/1/2027	4.268	0.007	4.239	0.007		9,961,746	9,992,686	110.87%	11,044,399	-	11,044,399	Government/ Agency	
FXF293	3138LCAE5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.20%	10/1/2027	4.401	0.007	4.369	0.007		9,972,232	10,002,707	110.52%	11,021,159	-	11,021,159	Government/ Agency	
FXF294	3138LCBV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.31%	10/1/2027	4.296	0.011	4.266	0.010		15,399,190	15,481,628	111.14%	17,115,140	-	17,115,140	Government/ Agency	
FXF298	3138LBAx5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.70%	11/1/2025	3.956	0.009	3.934	0.009		14,885,188	14,890,475	106.90%	15,911,873	-	15,911,873	Government/ Agency	
FXF304	3138LCWY7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.26%	1/1/2027	4.004	0.005	3.980	0.005		7,185,679	7,196,675	109.96%	7,901,602	-	7,901,602	Government/ Agency	
FXF306	3138LDJ79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.00%	3/1/2028	5.890	0.009	5.813	0.009		9,360,000	9,363,410	109.30%	10,230,296	-	10,230,296	Government/ Agency	
FXF307	3138LDFD0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	4/1/2028	5.889	0.015	5.810	0.015		15,905,385	15,958,660	109.49%	17,415,541	-	17,415,541	Government/ Agency	
FXF308	3138L9TZ5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.80%	4/1/2025	3.458	0.008	3.444	0.008		15,015,345	15,059,538	106.13%	15,935,876	-	15,935,876	Government/ Agency	
FXF309	3138LD6N8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.91%	6/1/2031	6.061	0.024	5.983	0.024		25,000,000	25,131,257	110.61%	27,651,538	-	27,651,538	Government/ Agency	
FXF310	3138LEAD3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.50%	6/1/2026	4.715	0.043	4.679	0.043		60,000,000	60,000,000	106.38%	63,825,156	-	63,825,156	Government/ Agency	
FXF313	3138LEH95	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.72%	7/1/2028	6.245	0.036	6.157	0.035		36,400,000	36,605,194	108.40%	39,458,157	-	39,458,157	Government/ Agency	
FXF314	3138LEKK6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.50%	7/1/2026	4.576	0.026	4.540	0.026		37,680,000	37,709,155	105.95%	39,921,647	-	39,921,647	Government/ Agency	
FXF315	3138LEMS7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.46%	8/1/2026	4.866	0.019	4.825	0.019		25,830,000	25,833,433	106.02%	27,386,056	-	27,386,056	Government/ Agency	
FXF320	3138LGKE5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	12/1/2026	4.837	0.012	4.793	0.012		15,649,788	15,666,057	106.82%	16,717,371	-	16,717,371	Government/ Agency	
FXF321	3138ET5Z5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	5/1/2026	4.352	0.006	4.320	0.006		9,291,769	9,409,168	107.61%	9,999,329	-	9,999,329	Government/ Agency	
FXF324	3138LG3F1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.15%	1/1/2027	4.023	0.012	3.999	0.012		19,440,360	19,454,528	109.43%	21,273,104	-	21,273,104	Government/ Agency	
FXF325	3138LHCU6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.35%	2/1/2029	4.941	0.015	4.894	0.015		18,934,662	19,092,080	112.45%	21,291,221	-	21,291,221	Government/ Agency	
FXF327	3138LHTV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.14%	4/1/2029	4.997	0.006	4.948	0.006		7,747,919	7,761,461	111.14%	8,611,300	-	8,611,300	Government/ Agency	
FXF328	3138LHUB8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.32%	4/1/2029	5.063	0.016	5.014	0.016		20,080,000	20,144,216	111.66%	22,420,416	-	22,420,416	Government/ Agency	
FXF329	3138LHHP2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.53%	5/1/2027	0.820	0.002	5.248	0.013		16,815,098	16,816,083	100.08%	16,828,077	-	16,828,077	Government/ Agency	
FXF330	3138LJCH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.94%	6/1/2027	5.257	0.024	5.201	0.023		28,531,177	28,555,090	109.17%	31,147,095	-	31,147,095	Government/ Agency	
FXF331	3138LJD80	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	6/1/2027	5.214	0.055	5.158	0.055		67,470,847	67,525,003	109.07%	73,593,084	-	73,593,084	Government/ Agency	
FXF333	3138LJ3G3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	7/1/2029	6.812	0.026	6.709	0.026		25,350,000	25,457,864	106.67%	27,040,409	-	27,040,409	Government/ Agency	
FXF336	3138LKDv6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	9/1/2029	5.356	0.012	5.299	0.012		13,862,000	13,898,963	110.87%	15,368,528	-	15,368,528	Government/ Agency	
FXF337	3138LKHG5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.00%	5/1/2027	5.197	0.005	5.143	0.005		6,453,464	6,464,948	108.53%	7,003,795	-	7,003,795	Government/ Agency	
FXF338	3138LKP92	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.87%	10/1/2027	5.541	0.008	5.476	0.008		9,328,345	9,380,989	108.99%	10,167,098	-	10,167,098	Government/ Agency	
FXF339	3138LKP84	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.81%	9/1/2027	5.467	0.010	5.404	0.010		12,245,599	12,290,422	108.60%	13,298,818	-	13,298,818	Government/ Agency	
FXF342	3138LLA47	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.97%	11/1/2032	6.319	0.019	6.230	0.019		19,070,000	19,112,636	111.22%	21,209,122	-	21,209,122	Government/ Agency	
FXF347	3138LLPV1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85%	12/1/2027	5.579	0.021	5.511	0.020		23,590,000	23,622,475	108.81%	25,669,166	-	25,669,166	Government/ Agency	
FXF348	3138LLTS4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.44%	12/1/2027	0.837	0.002	6.212	0.012		13,950,000	13,951,938	100.10%	13,964,634	-	13,964,634	Government/ Agency	
FXF349	3138LLU78	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.44%	12/1/2027	0.842	0.002	5.905	0.015		18,100,000	18,101,255	100.11%	18,119,027	-	18,119,027	Government/ Agency	
FXF350	3138LL2L8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.12%	3/1/2025	0.647	0.001	0.647	0.001		12,466,452	12,506,390	101.40%	12,641,120	-	12,641,120	Government/ Agency	
FXF352	3138LLRM9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.43%	1/1/2028	0.843	0.003	6.178	0.020		22,425,000	22,428,195	99.90%	22,403,459	-	22,403,459	Government/ Agency	
FXF354	3138LMNU3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.38%	2/1/2028	0.848	0.004	6.085	0.027		30,420,000	30,424,453	99.88%	30,384,041	-	30,384,041	Government/ Agency	
FXF355	3138LMP49	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.40%	3/1/2028	0.844	0.005	6.151	0.034		38,275,000	38,283,488	99.96%	38,258,377	-	38,258,377	Government/ Agency	
FXF360	3140HRAy9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.49%	9/1/2028	0.844	0.000	6.559	0.002		1,822,000	1,822,155	100.01%	1,822,221	-	1,822,221	Government/ Agency	
FXF361	3140HSCJ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.27%	1/1/2034	9.150	0.102	8.939	0.100		75,058,000	75,299,018	104.29%	78,280,690	-	78,280,690	Government/ Agency	
FXF362	3140HTFP9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.33%	5/1/2026	4.342	0.007	4.311	0.007		10,693,065	10,715,979	109.18%	11,674,191	-	11,674,191	Government/ Agency	
FXF364	3140HTM30	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.46%	4/1/2031	5.417	0.011	5.357	0.011		12,746,000	12,819,205	110.69%	14,108,141	-	14,108,141	Government/ Agency	
FXF365	3140HT5P0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	6/1/2029	4.948	0.018	4.905	0.018		22,345,000	22,458,472	111.25%	24,859,760	-	24,859,760	Government/ Agency	
FXF366	3140HT3B3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.67%	5/1/2029	0.831	0.003	7.108	0.026		25,000,000	25,010,051	100.29%	25,073,578	-	25,073,578	Government/ Agency	

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**June 30, 2021**

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFFECTIVE EFF DUR <sup>1</sup>	CONTRIB DURATION	SPREAD SPRD DUR	CONTRIB DURATION	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FXF367	3140HUEF9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.67%	6/1/2029	1.056	0.006	7.221	0.043		41,302,000	41,334,150	100.30%	41,425,320	-	41,425,320	Government/ Agency
FXF368	3140JAWR5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.36%	5/1/2029	5.124	0.019	5.073	0.019		23,197,000	24,196,914	110.81%	25,704,243	-	25,704,243	Government/ Agency
FXF370	3140HVJB1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.55%	9/1/2026	4.805	0.010	4.765	0.010		14,210,000	14,214,559	106.23%	15,094,878	-	15,094,878	Government/ Agency
FXF371	3140HU4N3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.67%	8/1/2029	7.231	0.043	7.118	0.042		37,700,000	38,054,625	107.79%	40,637,233	-	40,637,233	Government/ Agency
FXF372	3138LM4U4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.68%	7/1/2028	4.572	0.009	4.537	0.009		12,011,000	12,560,136	112.97%	13,568,667	-	13,568,667	Government/ Agency
FXF373	3140HVDA9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85%	8/1/2031	8.666	0.012	8.508	0.012		8,760,000	8,811,467	109.03%	9,551,041	-	9,551,041	Government/ Agency
FXF374	3140HVE91	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.03%	6/1/2026	1.815	0.003	1.815	0.003		12,671,405	12,799,831	104.00%	13,178,616	-	13,178,616	Government/ Agency
FXF375	3140HTYA1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.97%	9/1/2034	6.652	0.014	6.552	0.014		13,421,475	13,641,827	110.30%	14,803,590	-	14,803,590	Government/ Agency
FXF376	3140HVQ31	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.96%	9/1/2034	7.094	0.023	6.985	0.022		20,000,000	20,788,540	111.86%	22,372,000	-	22,372,000	Government/ Agency
FXF378	3140HWBD3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.61%	11/1/2026	5.008	0.008	4.962	0.008		9,800,000	9,869,690	106.90%	10,475,836	-	10,475,836	Government/ Agency
FXF379	3140HWCD2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.76%	10/1/2031	8.774	0.014	8.611	0.014		10,189,000	10,346,212	109.13%	11,119,703	-	11,119,703	Government/ Agency
FXF380	3140HU6Y7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.33%	2/1/2030	7.946	0.007	7.814	0.007		5,955,000	5,957,622	105.82%	6,301,606	-	6,301,606	Government/ Agency
FXF381	3140HWL83	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.43%	11/1/2031	8.937	0.026	8.769	0.025		18,655,000	18,663,842	106.61%	19,887,732	-	19,887,732	Government/ Agency
FXF382	3140HVXW9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.33%	11/1/2029	7.165	0.013	7.053	0.013		12,300,000	12,352,742	106.06%	13,045,432	-	13,045,432	Government/ Agency
FXF383	3140HWJZ6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	11/1/2031	9.322	0.017	9.142	0.017		11,975,000	12,026,277	107.34%	12,853,718	-	12,853,718	Government/ Agency
FXF384	3140HWZS4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.53%	1/1/2030	7.815	0.025	7.687	0.024		20,550,000	20,711,078	106.98%	21,983,660	-	21,983,660	Government/ Agency
FXF385	3140HXPN4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.55%	3/1/2030	7.736	0.061	7.610	0.060		51,656,000	51,996,071	106.55%	55,040,475	-	55,040,475	Government/ Agency
FXF386	3140HXXN5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.19%	3/1/2027	5.164	0.006	5.112	0.006		7,150,000	7,224,048	105.12%	7,516,105	-	7,516,105	Government/ Agency
FXF387	3140HYCN6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.94%	4/1/2035	11.225	0.010	10.917	0.010		6,400,000	6,513,558	102.07%	6,532,532	-	6,532,532	Government/ Agency
FXF388	3140HYER5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.09%	5/1/2032	9.491	0.019	9.299	0.019		13,400,000	13,510,094	104.50%	14,002,971	-	14,002,971	Government/ Agency
FXF389	3140HWJR4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.46%	11/1/2034	10.467	0.015	10.195	0.015		9,500,000	9,601,816	106.57%	10,124,011	-	10,124,011	Government/ Agency
FXF390	3140J0CH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.82%	7/1/2035	11.101	0.007	10.789	0.007		4,687,197	4,730,722	100.07%	4,690,708	-	4,690,708	Government/ Agency
FXF391	3140J0FZ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.46%	7/1/2030	7.646	0.008	7.520	0.008		7,674,769	7,803,547	100.56%	7,717,381	-	7,717,381	Government/ Agency
FXF392	3140J0GW4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.41%	7/1/2030	7.731	0.004	7.602	0.004		3,340,331	3,382,617	100.14%	3,344,955	-	3,344,955	Government/ Agency
FXF393	3140J0JH4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.27%	7/1/2030	8.565	0.017	8.417	0.017		14,235,000	14,359,351	99.14%	14,112,728	-	14,112,728	Government/ Agency
FXF394	3140J0JC5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.25%	7/1/2030	8.661	0.046	8.510	0.045		37,950,000	38,105,720	98.08%	37,219,755	-	37,219,755	Government/ Agency
FXF395	3140J0KT6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.55%	7/1/2032	9.496	0.028	9.300	0.027		20,500,000	20,862,320	99.94%	20,487,366	-	20,487,366	Government/ Agency
FXF396	3140J0K74	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.65%	7/1/2030	7.694	0.001	7.567	0.001		1,278,129	1,315,747	101.95%	1,303,099	-	1,303,099	Government/ Agency
FXF397	3140J0K66	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.47%	7/1/2030	8.581	0.004	8.433	0.004		3,025,000	3,076,578	99.92%	3,022,454	-	3,022,454	Government/ Agency
FXF398	3140J0LJ2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.52%	7/1/2032	9.891	0.023	9.682	0.023		16,530,000	16,696,079	99.70%	16,479,696	-	16,479,696	Government/ Agency
FXF399	3140J0MQ0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.22%	7/1/2030	8.411	0.030	8.268	0.030		25,610,000	25,715,663	98.72%	25,283,047	-	25,283,047	Government/ Agency
FXF400	3140J0NB2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.53%	7/1/2032	9.699	0.015	9.497	0.014		10,500,000	10,685,724	99.75%	10,473,371	-	10,473,371	Government/ Agency
FXF401	3140J0N30	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.17%	8/1/2030	7.652	0.008	7.526	0.008		7,443,952	7,447,814	98.41%	7,325,381	-	7,325,381	Government/ Agency
FXF402	3140J0PH7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.09%	7/1/2050	19.174	0.023	18.332	0.022		8,392,000	8,555,650	98.27%	8,246,898	-	8,246,898	Government/ Agency
FXF403	3140J0PT1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.38%	7/1/2030	8.523	0.013	8.376	0.013		10,500,000	10,675,839	99.95%	10,495,170	-	10,495,170	Government/ Agency
FXF404	3140J0QJ2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.76%	8/1/2035	11.844	0.015	11.504	0.015		9,100,000	9,146,107	99.59%	9,063,100	-	9,063,100	Government/ Agency
FXF405	3140J0R51	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.32%	8/1/2030	8.451	0.025	8.306	0.025		21,000,000	21,341,627	99.45%	20,884,765	-	20,884,765	Government/ Agency
FXF406	3140J0TU4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.31%	8/1/2030	8.168	0.005	8.029	0.005		4,456,452	4,533,767	98.92%	4,408,544	-	4,408,544	Government/ Agency
FXF407	3140J0UK4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.50%	8/1/2030	7.784	0.001	7.654	0.001		1,181,233	1,216,617	100.77%	1,190,299	-	1,190,299	Government/ Agency
FXF408	3140J0Q37	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.57%	8/1/2037	12.130	0.082	11.732	0.079		48,279,434	48,519,966	97.36%	47,006,359	-	47,006,359	Government/ Agency
FXF409	3140J1DZ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.16%	9/1/2050	20.660	0.041	19.722	0.039		14,200,000	14,368,900	97.03%	13,777,861	-	13,777,861	Government/ Agency
FXF410	3140J1FB9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.68%	9/1/2032	9.073	0.017	8.885	0.016		13,014,709	13,270,218	99.03%	12,888,283	-	12,888,283	Government/ Agency
FXF411	3140J1K80	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.71%	9/1/2035	12.585	0.029	12.209	0.028		16,305,000	16,611,136	97.22%	15,851,061	-	15,851,061	Government/ Agency
FXF412	3140J1K98	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.77%	9/1/2035	12.546	0.006	12.172	0.006		3,270,000	3,346,301	99.90%	3,266,723	-	3,266,723	Government/ Agency
FXF413	3140J15B0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.17%	11/1/2030	8.997	0.034	8.837	0.034		27,329,413	27,329,413	97.07%	26,528,309	-	26,528,309	Government/ Agency
FXF414	3140J2LB0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.71%	11/1/2035	12.570	0.016	12.192	0.016		9,300,000	9,337,083	99.36%	9,240,830	-	9,240,830	Government/ Agency
FXF415	FWDNPN415	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.21%	12/25/2039	14.006	0.000	13.460	0.000		-	-	94.28%	(2,392,514)	41,844,000	39,451,486	Government/ Agency
FXF416	3140LAFS9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.06%	12/1/2027	6.046	0.018	5.970	0.018		21,424,000	21,435,413	97.99%	20,993,318	-	20,993,318	Government/ Agency
FXF417	3140J3CK8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.47%	12/1/2030	8.947	0.016	8.787	0.015		12,400,000	12,511,638	98.67%	12,235,118	-	12,235,118	Government/ Agency
FXF418	3140LAG90	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.57%	1/1/2031	8.481	0.027	8.334	0.026		21,950,000	22,040,524	99.91%	21,929,874	-	21,929,874	Government/ Agency
FXF419	3140L6L88	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.26%	1/1/2031	8.658	0.030	8.507	0.030		25,000,000	24,992,748	98.63%	24,657,398	-	24,657,398	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**June 30, 2021**

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
FXF420	3140LBTFO	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.74%	3/1/2033	10.787	0.010	10.533	0.009	6,160,000	6,259,421	99.78%	6,146,688	-	6,146,688	Government/ Agency
FXF421	3140LBTL7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.20%	3/1/2031	0.773	0.002	6.208	0.018	20,370,000	20,373,030	99.75%	20,318,566	-	20,318,566	Government/ Agency
FXF422	3140LBVK6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.22%	3/1/2031	0.746	0.003	6.198	0.021	23,855,000	23,858,547	99.85%	23,819,024	-	23,819,024	Government/ Agency
FXF423	3140LBWH2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.23%	3/1/2031	0.734	0.001	6.193	0.009	10,075,000	10,076,489	99.90%	10,064,920	-	10,064,920	Government/ Agency
FXF424	FWDNFNP424	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.59%	3/25/2039	12.936	0.000	12.468	0.000	-	-	101.35%	154,056	11,409,000	11,563,056	Government/ Agency
FXF425	3140LBXH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.24%	4/1/2031	0.721	0.002	6.154	0.015	17,500,000	17,500,000	100.05%	17,509,357	-	17,509,357	Government/ Agency
FXF426	FWDNFNP426	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.56%	7/25/2038	13.213	0.000	12.741	0.000	-	-	101.05%	113,224	10,774,000	10,887,224	Government/ Agency
FXF427	HITFNP427	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.76%	9/25/2031	9.479	0.032	9.298	0.032	23,623,000	23,696,822	101.10%	23,883,514	-	23,883,514	Government/ Agency
FXF428	HITFNP428	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.41%	4/25/2051	14.295	0.008	13.728	0.008	3,800,000	3,840,375	101.06%	3,840,375	-	3,840,375	Government/ Agency
FRM004	3132WWYB2	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.28%	12/1/2029	5.347	0.014	5.288	0.014	16,212,963	16,410,757	111.74%	18,116,713	-	18,116,713	Government/ Agency
FRM005	3132XEAM3	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.38%	4/1/2030	5.057	0.011	5.007	0.011	14,083,557	14,328,199	112.76%	15,880,842	-	15,880,842	Government/ Agency
FRM006	3132WWYD8	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.60%	4/1/2030	4.837	0.020	4.793	0.020	25,100,120	25,807,937	113.96%	28,604,618	-	28,604,618	Government/ Agency
FRM007	3132XEP6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.48%	6/1/2030	5.501	0.016	5.436	0.016	18,391,510	18,808,005	113.67%	20,905,777	-	20,905,777	Government/ Agency
FRM008	3132XEAS0	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.34%	12/1/2029	5.066	0.008	5.016	0.008	9,562,102	9,706,403	112.26%	10,734,079	-	10,734,079	Government/ Agency
FRM009	3132XHXY9	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.40%	6/1/2031	8.611	0.010	8.459	0.010	7,444,000	7,547,220	107.68%	8,015,891	-	8,015,891	Government/ Agency
FRM010	3132XHKKZ	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.41%	6/1/2031	8.608	0.016	8.455	0.015	11,732,000	11,905,164	107.77%	12,643,786	-	12,643,786	Government/ Agency
FRM011	3132XHKK29	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.42%	6/1/2031	8.604	0.016	8.452	0.015	11,768,000	11,951,227	107.86%	12,693,082	-	12,693,082	Government/ Agency
FRM012	3132VWVAQ5	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.04%	5/1/2050	14.205	0.041	13.642	0.039	20,628,811	21,153,149	98.38%	20,294,823	-	20,294,823	Government/ Agency
FRM013	FWDFRM013	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.38%	2/25/2034	10.183	0.000	9.936	0.000	-	163,125	100.02%	9,179	43,500,000	43,509,179	Government/ Agency
FHM003	3137BM6D3	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.79%	9/25/2022	0.275	0.000	0.557	0.000	500,671	500,634	100.00%	500,671	-	500,671	Government/ Agency
FHM004	3137BN5M2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.74%	1/25/2023	0.504	0.000	1.266	0.000	883,882	883,882	100.26%	886,170	-	886,170	Government/ Agency
FHM006	3137F1GN2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.51%	5/25/2027	0.588	0.001	5.417	0.005	6,391,271	6,391,271	100.64%	6,431,919	-	6,431,919	Government/ Agency
FHM007	3137FBTQ9	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	10/25/2033	8.147	0.044	8.003	0.043	33,450,000	33,303,845	112.42%	37,604,691	-	37,604,691	Government/ Agency
FHM010	3137FKWD4	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	1/25/2026	4.122	0.011	4.097	0.011	18,000,000	18,076,538	106.86%	19,235,498	-	19,235,498	Government/ Agency
FHM011	3137FKSQ0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.68%	10/25/2025	4.001	0.006	3.979	0.006	10,000,000	10,104,473	107.87%	10,787,464	-	10,787,464	Government/ Agency
FHM013	3137F72K0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.42%	10/25/2030	0.563	0.001	8.430	0.010	8,500,000	8,500,000	100.25%	8,521,247	-	8,521,247	Government/ Agency
FHM014	3137F72L8	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.37%	10/25/2030	0.584	0.001	8.726	0.019	15,000,000	15,000,000	100.28%	15,041,768	-	15,041,768	Government/ Agency
FHM015	3137F84N0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.31%	12/25/2030	0.653	0.003	8.894	0.035	27,000,000	27,000,000	100.00%	27,000,000	-	27,000,000	Government/ Agency
FHM016	3137F84M2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.35%	11/25/2030	0.562	0.001	8.524	0.022	17,997,478	17,997,478	100.00%	17,997,478	-	17,997,478	Government/ Agency
FHM017	3137F8ZR7	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.26%	12/25/2030	0.699	0.003	8.911	0.032	25,000,000	25,000,000	100.03%	25,007,525	-	25,007,525	Government/ Agency
FHM018	3137F9ZZ7	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.22%	11/25/2027	0.589	0.004	5.713	0.034	41,465,385	41,465,385	99.98%	41,457,478	-	41,457,478	Government/ Agency
FHM019	3137FXZ84	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.25%	1/25/2031	0.721	0.005	9.070	0.065	50,000,000	50,000,000	100.01%	50,007,255	-	50,007,255	Government/ Agency
FNA046	3136AQV31	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	0.95%	1/25/2023	0.622	0.000	1.558	0.001	4,417,094	4,416,884	100.57%	4,442,383	-	4,442,383	Government/ Agency
FNA047	3136AT5G5	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.94%	7/25/2039	7.660	0.004	7.517	0.004	3,525,419	3,563,156	102.34%	3,607,878	-	3,607,878	Government/ Agency
FNA049	3136AY2C6	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.02%	9/25/2027	5.556	0.023	5.493	0.023	26,567,710	26,667,996	109.51%	29,095,292	-	29,095,292	Government/ Agency
RSP001	12647RAA2	FHA Risk Share REMIC	MULTIFAMILY PERMANENT MBS	4.79%	5/27/2053	4.754	0.004	4.668	0.004	4,971,429	5,177,166	109.88%	5,462,450	-	5,462,450	Government/ Agency
GNR061	38374NV61	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	5.34%	7/16/2040	0.232	0.000	0.232	0.000	706,459	698,995	100.64%	710,972	-	710,972	Government/ Agency
GNR086	38378BAC3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.49%	5/16/2042	0.634	0.000	0.634	0.000	2,772,981	2,809,298	101.32%	2,809,512	-	2,809,512	Government/ Agency
GNR088	38378BCM9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.26%	11/16/2043	1.944	0.002	1.939	0.002	8,383,002	8,394,783	103.90%	8,709,850	-	8,709,850	Government/ Agency
GNR089	38378BDH9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.37%	12/16/2046	0.717	0.001	0.717	0.001	6,861,275	6,938,641	101.52%	6,965,565	-	6,965,565	Government/ Agency
GNR091	38378BQU6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.89%	3/16/2046	0.843	0.001	0.844	0.001	10,602,745	10,661,964	101.46%	10,757,572	-	10,757,572	Government/ Agency
GNR092	38376GXA3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.72%	2/16/2044	0.988	0.000	0.988	0.000	145,302	148,804	101.58%	147,599	-	147,599	Government/ Agency
GNR093	38376G5S5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.40%	2/16/2044	0.743	0.000	0.743	0.000	1,475,492	1,537,946	101.39%	1,496,019	-	1,496,019	Government/ Agency
GNR094	38378BF87	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.47%	1/16/2053	2.857	0.021	2.839	0.021	50,194,612	50,542,990	102.86%	51,632,186	-	51,632,186	Government/ Agency
GNR095	38378BUP2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.08%	1/16/2049	1.487	0.004	1.487	0.004	17,025,000	17,588,287	101.73%	17,319,732	-	17,319,732	Government/ Agency
GNR096	38378BA82	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.31%	11/16/2051	4.256	0.004	4.225	0.004	7,076,000	7,076,008	102.60%	7,260,299	-	7,260,299	Government/ Agency
GNR097	38378BWB1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.82%	4/16/2050	2.794	0.001	2.786	0.001	1,500,000	1,527,811	103.86%	1,557,845	-	1,557,845	Government/ Agency
GNR103	38378BRY7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.21%	7/16/2046	1.215	0.001	1.215	0.001	6,013,547	6,175,109	102.32%	6,152,810	-	6,152,810	Government/ Agency
GNR106	38378NST1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.64%	12/16/2045	1.350	0.002	1.350	0.002	8,583,000	8,262,307	103.30%	8,866,338	-	8,866,338	Government/ Agency
GNR107	38378NPP2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.20%	7/16/2041	1.244	0.001	1.244	0.001	6,243,905	6,172,810	101.26%	6,322,485	-	6,322,485	Government/ Agency
GNR108	38378NPQ0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	3/16/2044	3.656	0.006	3.639	0.006	10,000,000	9,606,198	106.46%	10,646,303	-	10,646,303	Government/ Agency



**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**June 30, 2021**

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
GNR109	38378NF24	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	11/16/2042	0.813	0.001	0.813	0.001	6,286,599	6,271,894	101.74%	6,396,137	-	6,396,137	Government/ Agency
GNR111	38378NX57	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.45%	2/16/2051	0.943	0.001	0.943	0.001	4,034,752	4,011,774	102.11%	4,119,943	-	4,119,943	Government/ Agency
GNR112	38378NZ63	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.75%	4/16/2046	2.725	0.003	2.710	0.003	6,380,961	6,395,030	106.54%	6,798,222	-	6,798,222	Government/ Agency
GNR113	38378N3R2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	1/16/2054	1.084	0.001	1.084	0.001	9,066,840	9,023,738	102.49%	9,292,199	-	9,292,199	Government/ Agency
GNR114	38378XGG0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.20%	9/16/2051	1.171	0.001	1.171	0.001	5,000,000	5,028,143	102.40%	5,119,916	-	5,119,916	Government/ Agency
GNR115	38378XDVO	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	9/16/2054	2.037	0.009	2.032	0.009	29,923,336	29,673,737	103.29%	30,906,377	-	30,906,377	Government/ Agency
GNR116	38378XDY4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.30%	5/16/2055	4.576	0.006	4.525	0.006	9,074,610	8,612,292	105.83%	9,603,340	-	9,603,340	Government/ Agency
GNR119	38379KEZ7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.00%	3/16/2051	1.314	0.002	1.313	0.002	10,814,155	10,859,295	102.35%	11,068,732	-	11,068,732	Government/ Agency
GNR125	38378XC74	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.05%	5/16/2054	4.136	0.007	4.110	0.007	11,545,000	11,593,814	105.34%	12,161,461	-	12,161,461	Government/ Agency
GNR126	38378BAN9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.63%	9/16/2052	3.192	0.003	3.168	0.003	6,307,143	6,520,350	106.97%	6,746,459	-	6,746,459	Government/ Agency
GNR127	38379KKK3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.25%	12/16/2048	2.113	0.001	2.107	0.001	4,078,108	4,046,810	102.37%	4,174,818	-	4,174,818	Government/ Agency
GNR128	38379KCE6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.40%	8/16/2047	2.057	0.001	2.051	0.001	4,233,207	4,238,342	102.68%	4,346,449	-	4,346,449	Government/ Agency
GNR129	38378XFG1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	12/16/2040	0.572	0.000	0.572	0.000	883,642	896,496	100.69%	889,706	-	889,706	Government/ Agency
GNR130	38376G4S6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.33%	6/16/2043	0.415	0.000	0.415	0.000	2,092,756	2,150,173	100.81%	2,109,608	-	2,109,608	Government/ Agency
GNR134	38379K3U0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	5/16/2048	1.737	0.003	1.734	0.003	10,042,050	10,176,104	102.85%	10,328,138	-	10,328,138	Government/ Agency
GNR136	38379KVC9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.53%	2/16/2040	0.759	0.000	0.759	0.000	3,455,792	3,491,973	101.04%	3,491,722	-	3,491,722	Government/ Agency
GNR137	38379KQ35	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	12/16/2052	3.870	0.004	3.831	0.004	6,843,280	6,833,924	103.67%	7,094,585	-	7,094,585	Government/ Agency
GNR138	38379KLA4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.79%	4/16/2049	3.085	0.004	3.063	0.004	8,469,361	8,544,676	104.18%	8,823,042	-	8,823,042	Government/ Agency
GNR139	38379K3N6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	4/16/2056	1.866	0.001	1.863	0.001	2,606,274	2,615,569	102.72%	2,677,259	-	2,677,259	Government/ Agency
GNR141	38379RAB9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	5/16/2056	1.227	0.001	1.227	0.001	3,782,122	3,755,975	101.50%	3,838,923	-	3,838,923	Government/ Agency
GNR142	38379RAA1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	3/16/2056	0.856	0.000	0.856	0.000	1,436,960	1,429,240	101.01%	1,451,447	-	1,451,447	Government/ Agency
GNR143	38379UBY1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	12/16/2055	1.535	0.002	1.533	0.002	7,565,165	7,605,638	102.44%	7,749,454	-	7,749,454	Government/ Agency
GNR144	38379UCY0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	4/16/2048	1.243	0.001	1.242	0.001	4,361,620	4,380,645	101.77%	4,439,037	-	4,439,037	Government/ Agency
GNR146	38379RCD3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.15%	5/16/2056	1.591	0.001	1.590	0.001	2,585,760	2,580,912	101.54%	2,625,689	-	2,625,689	Government/ Agency
GNR147	38379RCE1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.20%	6/16/2056	1.898	0.001	1.894	0.001	3,012,979	3,006,388	102.07%	3,075,485	-	3,075,485	Government/ Agency
GNR148	38379UFN1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	3/16/2056	2.019	0.002	2.014	0.002	7,038,952	7,045,386	102.41%	7,208,829	-	7,208,829	Government/ Agency
GNR149	38379UED4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	11/16/2056	2.973	0.003	2.953	0.003	7,401,839	7,402,894	103.00%	7,624,234	-	7,624,234	Government/ Agency
GNR150	38379UGN0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	10/16/2056	2.397	0.003	2.388	0.003	8,107,329	8,023,549	102.49%	8,308,943	-	8,308,943	Government/ Agency
GNR151	38379RGT4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	3/16/2057	3.965	0.004	3.923	0.004	6,649,545	6,627,476	103.11%	6,856,571	-	6,856,571	Government/ Agency
GNR152	38380JEK0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	9/16/2058	4.213	0.014	4.164	0.014	22,747,189	22,366,925	103.51%	23,545,777	-	23,545,777	Government/ Agency
GNR153	38380JER5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	2/16/2053	7.428	0.066	7.310	0.065	60,000,000	57,153,468	103.88%	62,328,726	-	62,328,726	Government/ Agency
GNR155	38380MYK1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	4/16/2059	3.642	0.025	3.622	0.025	45,000,000	43,215,373	105.06%	47,274,890	-	47,274,890	Government/ Agency
GNR156	38380MU90	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.10%	5/16/2059	0.837	0.001	0.837	0.001	10,419,374	10,372,116	101.22%	10,546,194	-	10,546,194	Government/ Agency
GNR157	38380MY47	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	12/16/2059	1.408	0.002	1.407	0.002	7,921,121	7,813,245	102.51%	8,119,957	-	8,119,957	Government/ Agency
GNR158	38380NCY3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	7/16/2058	2.344	0.003	2.335	0.003	8,034,213	7,978,401	103.57%	8,320,801	-	8,320,801	Government/ Agency
GNR159	38380NWP0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	6/16/2059	3.040	0.006	3.018	0.006	12,283,519	12,316,159	103.87%	12,758,700	-	12,758,700	Government/ Agency
GNR160	38380PRT3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.00%	5/16/2062	4.671	0.057	4.619	0.057	79,211,940	85,807,325	107.54%	85,181,217	-	85,181,217	Government/ Agency
GNR161	38380RJW1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	9/16/2062	4.521	0.019	4.472	0.019	30,610,663	29,627,104	101.23%	29,990,279	-	29,990,279	Government/ Agency
GNR162	38380RPH7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	9/16/2062	4.560	0.016	4.510	0.016	23,527,968	24,352,185	100.90%	23,739,752	-	23,739,752	Government/ Agency
GNR163	38380RNF3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	6/16/2063	4.673	0.014	4.622	0.013	19,814,173	20,509,323	100.68%	19,949,829	-	19,949,829	Government/ Agency
GNR164	38380RTN0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	6/16/2063	4.583	0.017	4.534	0.016	24,821,933	25,634,031	101.06%	25,084,303	-	25,084,303	Government/ Agency
GNR165	38380RUU2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	10/16/2062	4.562	0.046	4.513	0.045	69,198,704	71,655,419	101.06%	69,930,300	-	69,930,300	Government/ Agency
GNR166	38380RYJ3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2062	4.547	0.026	4.496	0.026	39,671,680	40,825,895	101.37%	40,214,626	-	40,214,626	Government/ Agency
GNR167	38380RG53	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	4/16/2063	4.581	0.040	4.531	0.039	59,752,535	61,070,360	101.33%	60,544,256	-	60,544,256	Government/ Agency
GNR168	38380NH77	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	8/16/2060	3.753	0.014	3.716	0.014	25,477,105	26,532,637	103.80%	26,446,340	-	26,446,340	Government/ Agency
GNR169	38380R2Z2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	12/16/2062	4.632	0.020	4.578	0.020	29,924,561	30,412,288	101.56%	30,390,304	-	30,390,304	Government/ Agency
GNR170	38380N5M7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	2/16/2061	3.771	0.011	3.734	0.011	20,261,232	20,969,316	103.17%	20,903,276	-	20,903,276	Government/ Agency
GNR171	38380NM55	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	1/16/2061	3.690	0.010	3.655	0.010	19,066,221	19,816,967	103.38%	19,710,428	-	19,710,428	Government/ Agency
GNR172	38380RT26	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	10/16/2062	4.582	0.020	4.532	0.020	29,879,606	30,287,675	101.31%	30,272,451	-	30,272,451	Government/ Agency
GNR173	38381DLG3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	4/16/2063	4.522	0.042	4.474	0.041	63,459,000	64,583,177	101.69%	64,530,994	-	64,530,994	Government/ Agency
GNR174	38380N2L2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	1/16/2061	4.173	0.009	4.125	0.009	14,091,693	14,561,504	102.78%	14,483,082	-	14,483,082	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**June 30, 2021**

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFFECTIVE EFF DUR <sup>1</sup>	CONTRIB DURATION	SPREAD SPRD DUR	CONTRIB CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
GNR175	BCCXGC517	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	6/16/2063	4.404	0.010	4.331	0.009	15,000,000	15,220,313	101.53%	15,229,995	-	15,229,995	Government/ Agency
CLP068	64972BXA8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.04%	11/1/2032	0.336	0.000	0.336	0.000	1,305,000	1,305,000	100.73%	1,314,527	-	1,314,527	AA
CLP069	64972BxB6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.29%	11/1/2037	0.336	0.000	0.336	0.000	1,190,000	1,190,000	100.76%	1,199,034	-	1,199,034	AA
CLP070	64972BXC4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.44%	11/1/2041	0.336	0.000	0.336	0.000	1,120,000	1,120,000	100.77%	1,128,591	-	1,128,591	AA
CLP071	64972BXD2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.49%	11/1/2044	0.336	0.000	0.336	0.000	455,000	455,000	100.78%	458,549	-	458,549	AA
CLP076	57586P7J9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	12/1/2028	4.721	0.004	4.694	0.004	5,000,000	5,103,050	104.91%	5,245,485	-	5,245,485	AA
CLP077	57586P7K6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	12/1/2036	9.448	0.007	9.279	0.007	5,000,000	5,000,000	103.99%	5,199,269	-	5,199,269	AA
CLP078	57586P7L4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.20%	12/1/2039	12.486	0.016	12.194	0.015	8,305,000	8,305,000	104.04%	8,640,323	-	8,640,323	AA
CLP079	57586P7M2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.50%	6/1/2056	16.217	0.109	15.671	0.106	45,000,000	45,000,000	103.85%	46,733,198	-	46,733,198	AA
CLP081	64972CBJ1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.75%	5/1/2035	9.244	0.005	9.084	0.005	3,860,000	3,860,000	104.08%	4,017,326	-	4,017,326	AA
CLP084	64972CSJ3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.95%	11/1/2045	4.526	0.004	4.508	0.004	5,000,000	5,000,000	107.85%	5,392,524	-	5,392,524	AA
CLP086	57586NK75	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.85%	12/1/2058	4.063	0.006	4.039	0.006	9,680,000	9,677,392	103.40%	10,008,779	-	10,008,779	AA
CLP089	20775CPS7	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	5/15/2050	0.382	0.001	0.382	0.001	12,310,000	12,198,256	101.98%	12,554,095	-	12,554,095	AAA
CLP090	20775CPT5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.70%	11/15/2021	0.373	0.001	0.373	0.001	17,800,000	17,773,843	100.15%	17,826,677	-	17,826,677	AAA
CLP095	64972CM67	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.10%	10/1/2046	1.374	0.004	1.374	0.004	21,100,178	21,100,178	101.22%	21,356,783	-	21,356,783	AA
CLP098	16753QBH9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.36%	1/1/2038	11.141	0.048	10.908	0.047	25,000,000	25,000,000	119.10%	29,774,565	-	29,774,565	AA
CLP099	64972C8S5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.95%	11/1/2043	14.397	0.034	14.010	0.033	15,000,000	15,000,203	109.62%	16,443,399	-	16,443,399	AA
CLP100	64972C8T3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	11/1/2048	16.562	0.026	16.023	0.025	10,000,000	10,000,137	109.16%	10,915,532	-	10,915,532	AA
CLP101	64972C8U0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	11/1/2053	18.259	0.029	17.580	0.028	10,000,000	10,000,138	109.46%	10,946,212	-	10,946,212	AA
CLP102	64972EHL6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	11/1/2049	18.211	0.033	17.579	0.032	12,000,000	12,000,000	105.10%	12,612,084	-	12,612,084	AA
CLP103	64972EHM4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.35%	11/1/2054	20.094	0.061	19.311	0.059	20,000,000	20,000,000	105.07%	21,013,986	-	21,013,986	AA
CLP104	64972EHN2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.45%	5/1/2059	21.401	0.065	20.551	0.063	20,000,000	20,000,000	105.49%	21,097,608	-	21,097,608	AA
CLP105	55299AWQ0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.55%	10/3/2022	1.222	0.002	1.222	0.002	13,570,000	13,571,132	104.04%	14,118,119	-	14,118,119	AA
CLP106	55299AWR8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.20%	9/30/2021	0.249	0.001	0.249	0.001	29,840,000	29,841,135	100.91%	30,112,290	-	30,112,290	AA
CLP107	57587AZ35	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.30%	12/1/2059	22.480	0.029	21.574	0.027	8,340,000	8,345,413	105.82%	8,825,224	-	8,825,224	AA
CLP108	57587AZ43	State Housing Bonds	MULTIFAMILY REVENUE BONDS	1.50%	12/1/2022	1.402	0.002	1.402	0.002	8,750,000	8,752,767	100.42%	8,786,999	-	8,786,999	AA
CLP109	45203LDB6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	0.33%	8/1/2023	1.083	0.003	1.083	0.003	20,000,000	20,000,000	100.12%	20,024,246	-	20,024,246	AAA
CLP110	55299BAH2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.15%	9/1/2023	2.098	0.004	2.098	0.004	13,553,865	13,553,865	102.20%	14,262,552	18,728,135	32,990,687	AA
CLP111	FWDCLP111	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.15%	9/1/2023	2.097	0.000	2.096	0.000	-	-	101.16%	51,781	4,465,000	4,516,781	AA
CLP112	57587GAA3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.60%	6/1/2063	26.519	0.101	25.399	0.096	26,410,000	26,410,000	99.81%	26,361,049	-	26,361,049	AA
CLP113	57587GAB1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	0.50%	12/1/2023	2.403	0.003	2.403	0.003	10,020,000	10,020,000	100.09%	10,029,120	-	10,029,120	AA
CLP114	45202BHV1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.07%	7/1/2041	16.625	0.205	16.159	0.199	84,895,000	84,895,000	100.99%	85,738,041	-	85,738,041	AAA
CLP115	64972EUS6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.05%	11/1/2046	18.182	0.034	17.372	0.033	13,000,000	13,000,000	100.81%	13,105,702	-	13,105,702	AA
CLP116	64972EUR8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.95%	11/1/2041	15.760	0.014	15.062	0.014	6,275,000	6,275,000	100.64%	6,315,052	-	6,315,052	AA
CLP117	45202BHW9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	0.40%	12/1/2024	3.399	0.000	3.399	0.000	470,000	470,000	99.91%	469,573	-	469,573	AAA
CLP118	45202BHX7	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.06%	1/1/2042	13.556	0.055	13.206	0.054	28,230,000	28,230,000	99.74%	28,157,164	-	28,157,164	AAA
CPM025	999700487	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.20%	12/1/2047	0.047	0.000	0.047	0.000	2,925,776	2,934,104	100.06%	2,927,455	-	2,927,455	AA
CPM028	999752157	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.40%	11/1/2048	0.083	0.000	0.083	0.000	889,242	889,498	100.09%	890,036	-	890,036	AA
CLM014	55299ATS0	Direct Loans	MULTIFAMILY CONSTRUCTION	3.50%	7/25/2039	7.900	0.017	7.765	0.017	13,499,899	13,444,329	108.77%	14,684,281	101	14,684,382	not rated
CLM015	26899AWJ1	Direct Loans	MULTIFAMILY CONSTRUCTION	4.50%	9/1/2021	0.169	0.000	0.169	0.000	11,938,203	11,909,627	100.30%	11,991,459	5,999,297	17,990,756	not rated
CLM016	28299AGB8	Direct Loans	MULTIFAMILY CONSTRUCTION	2.29%	12/19/2024	0.014	0.000	3.274	0.002	5,116,741	5,072,887	98.94%	4,934,688	12,105,164	17,039,853	not rated
CLM017	28299AGC6	Direct Loans	MULTIFAMILY CONSTRUCTION	2.29%	12/19/2024	0.014	0.000	3.274	0.025	52,527,090	52,251,587	98.94%	51,652,043	30,251,004	81,903,047	not rated
CLM018	FWDCLM018	Direct Loans	MULTIFAMILY CONSTRUCTION	4.05%	10/1/2024	2.920	0.000	2.913	0.000	-	(519,865)	101.51%	782,912	52,000,000	52,782,912	not rated
CLM019	28299AGF9	Direct Loans	MULTIFAMILY CONSTRUCTION	3.45%	6/1/2024	2.285	0.003	2.284	0.003	8,183,971	8,090,346	101.12%	8,351,656	6,816,029	15,167,685	not rated
CLM020	40399AGP1	Direct Loans	MULTIFAMILY CONSTRUCTION	3.45%	12/1/2023	2.282	0.001	2.280	0.001	1,924,742	1,779,692	100.27%	1,985,100	20,588,701	22,573,802	not rated
CLM021	58799AFT2	Direct Loans	MULTIFAMILY CONSTRUCTION	2.60%	11/1/2023	0.023	0.000	2.237	0.000	30,274	(89,852)	100.90%	174,136	15,986,470	16,160,606	not rated
CLM022	FWDCLM022	Direct Loans	MULTIFAMILY CONSTRUCTION	2.80%	11/1/2023	0.025	0.000	2.230	0.000	-	(8,132)	100.89%	27,096	3,042,148	3,069,244	not rated
CLM023	10899ACY4	Direct Loans	MULTIFAMILY CONSTRUCTION	3.25%	3/1/2023	1.596	0.002	1.596	0.002	7,384,937	7,322,173	100.77%	7,473,016	4,115,063	11,588,079	not rated
CLM024	09499ACQ7	Direct Loans	MULTIFAMILY CONSTRUCTION	3.50%	12/31/2023	1.898	0.000	1.898	0.000	50,001	1,756	100.24%	76,214	10,949,999	11,026,213	not rated
TNT122	9128284V9	US Treasury	US Treasury	2.88%	8/15/2028	6.527	0.011	0.000	0.000	10,000,000	9,859,726	111.19%	11,118,959	-	11,118,959	Government/ Agency
TNT131	912828YS3	US Treasury	US Treasury	1.75%	11/15/2029	7.903	0.035	0.000	0.000	30,000,000	30,032,082	103.19%	30,956,937	-	30,956,937	Government/ Agency

**AFL-CIO Housing Investment Trust**  
**Portfolio Schedule (Unaudited)**  
**June 30, 2021**

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
TNT134	912828Z94	US Treasury	US Treasury	1.50%	2/15/2030	8.170	0.042	0.000	0.000	35,000,000	36,580,564	100.97%	35,338,506	-	35,338,506	Government/ Agency
TNT136	912828ZQ6	US Treasury	US Treasury	0.63%	5/15/2030	8.729	0.074	0.000	0.000	63,000,000	62,381,759	93.45%	58,871,030	-	58,871,030	Government/ Agency
TNT137	91282CAE1	US Treasury	US Treasury	0.63%	8/15/2030	8.956	0.036	0.000	0.000	30,000,000	29,778,184	93.15%	27,943,767	-	27,943,767	Government/ Agency
TNT140	91282CBL4	US Treasury	US Treasury	1.13%	2/15/2031	9.213	0.052	0.000	0.000	40,000,000	38,369,133	97.06%	38,824,784	-	38,824,784	Government/ Agency
TNT141	912810SW9	US Treasury	US Treasury	1.88%	2/15/2041	16.928	0.084	0.000	0.000	35,000,000	33,849,925	97.79%	34,225,412	-	34,225,412	Government/ Agency
TNT142	91282CBZ3	US Treasury	US Treasury	1.25%	4/30/2028	6.617	0.091	0.000	0.000	95,000,000	94,698,263	100.31%	95,298,965	-	95,298,965	Government/ Agency
TNT143	912810SY5	US Treasury	US Treasury	2.25%	5/15/2041	16.724	0.155	0.000	0.000	62,000,000	63,861,801	103.98%	64,470,316	-	64,470,316	Government/ Agency
TNT144	91282CCB5	US Treasury	US Treasury	1.63%	5/15/2031	9.257	0.074	0.000	0.000	55,000,000	55,779,713	101.55%	55,850,784	-	55,850,784	Government/ Agency
ADV002	NA	Equity	HIT Advisers, LLC	0.00%	na	0.000	0.000	0.000	0.000	999	999	100.00%	(107,488)	-	(107,488)	not rated
CASH	NA	Cash & Cash Equiv	Cash & Cash Equiv	0.00%	na	0.085	0.000	0.085	0.000	92,821,269	92,821,269	100.00%	92,821,269	-	92,821,269	Government/ Agency

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