

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

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR <sup>1</sup>	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
AFN0004	31402G5Z2	FNMA Single Family MBS	SINGLE FAMILY ARM	5.97%	7/1/2033	0.599	0.000	3.328	0.000	236,333	236,666	101.13%	239,015	-	239,015	Government/ Agency
AFN0008	31401CAR4	FNMA Single Family MBS	SINGLE FAMILY ARM	5.23%	5/1/2033	0.576	0.000	3.265	0.000	111,109	111,269	100.90%	112,109	-	112,109	Government/ Agency
AFN0009	31402HAM3	FNMA Single Family MBS	SINGLE FAMILY ARM	6.22%	8/1/2033	0.622	0.000	3.300	0.000	156,802	156,730	101.13%	158,580	-	158,580	Government/ Agency
AFN0012	31385XKH9	FNMA Single Family MBS	SINGLE FAMILY ARM	5.81%	8/1/2033	0.663	0.000	3.334	0.000	322,320	322,111	101.05%	325,709	-	325,709	Government/ Agency
AFN0013	31403UYG0	FNMA Single Family MBS	SINGLE FAMILY ARM	7.41%	11/1/2033	0.326	0.000	3.306	0.000	595,514	595,520	100.74%	599,937	-	599,937	Government/ Agency
AFN0014	31401XXA0	FNMA Single Family MBS	SINGLE FAMILY ARM	5.74%	7/1/2033	0.538	0.000	3.338	0.000	97,647	97,456	101.05%	98,670	-	98,670	Government/ Agency
AFN0015	31402DSK7	FNMA Single Family MBS	SINGLE FAMILY ARM	4.86%	8/1/2033	0.684	0.000	3.193	0.000	105,506	105,420	100.81%	106,362	-	106,362	Government/ Agency
AFN0019	31396P5W7	FNMA Single Family MBS	SINGLE FAMILY ARM	5.70%	3/25/2037	0.258	0.000	3.608	0.000	89,547	89,037	97.86%	87,633	-	87,633	Government/ Agency
AFN0021	31404KRV6	FNMA Single Family MBS	SINGLE FAMILY ARM	4.76%	4/1/2034	0.661	0.000	3.316	0.000	346,771	350,440	101.36%	351,489	-	351,489	Government/ Agency
AFN0022	31405UT33	FNMA Single Family MBS	SINGLE FAMILY ARM	5.87%	11/1/2034	0.935	0.000	3.659	0.000	126,680	127,927	101.14%	128,124	-	128,124	Government/ Agency
AFN0024	31396VRS9	FNMA Single Family MBS	SINGLE FAMILY ARM	5.85%	4/25/2037	0.396	0.000	3.456	0.000	212,206	211,767	97.82%	207,570	-	207,570	Government/ Agency
AFN0027	3136A4TC3	FNMA Single Family MBS	SINGLE FAMILY ARM	6.00%	3/25/2042	0.613	0.000	4.611	0.001	1,519,869	1,521,448	98.16%	1,491,932	-	1,491,932	Government/ Agency
AFN0028	3136A6PG3	FNMA Single Family MBS	SINGLE FAMILY ARM	5.95%	6/25/2042	0.581	0.000	4.658	0.002	2,875,750	2,877,178	97.55%	2,805,262	-	2,805,262	Government/ Agency
AFN0029	3136A9HU5	FNMA Single Family MBS	SINGLE FAMILY ARM	5.91%	10/25/2042	0.619	0.000	4.961	0.001	1,279,105	1,282,854	97.29%	1,244,395	-	1,244,395	Government/ Agency
AFN0034	3136AGXD9	FNMA Single Family MBS	SINGLE FAMILY ARM	6.05%	10/25/2043	0.768	0.000	5.142	0.002	3,018,302	3,028,614	97.90%	2,954,952	-	2,954,952	Government/ Agency
AFN0038	31396V4B1	FNMA Single Family MBS	SINGLE FAMILY ARM	5.77%	6/25/2037	0.298	0.000	3.449	0.000	438,458	438,481	98.18%	430,489	-	430,489	Government/ Agency
AFN0043	3138EJXW3	FNMA Single Family MBS	SINGLE FAMILY ARM	5.91%	10/1/2042	1.439	0.000	4.638	0.001	1,160,932	1,178,883	101.82%	1,182,016	-	1,182,016	Government/ Agency
AFN0046	3140J7PV1	FNMA Single Family MBS	SINGLE FAMILY ARM	5.37%	2/1/2045	1.259	0.000	4.333	0.001	1,662,148	1,685,187	101.45%	1,686,306	-	1,686,306	Government/ Agency
AFR0006	31342ATN9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.35%	6/1/2033	0.776	0.000	3.286	0.000	27,437	27,414	100.68%	27,624	-	27,624	Government/ Agency
AFR0007	31336CLK7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	6.34%	10/1/2033	0.991	0.000	3.408	0.000	116,060	115,686	100.61%	116,770	-	116,770	Government/ Agency
AFR0008	3128JPEZ9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	6.02%	7/1/2035	0.626	0.000	3.489	0.000	91,117	91,008	101.19%	92,200	-	92,200	Government/ Agency
AFR0011	31396HUT4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.75%	2/15/2036	0.053	0.000	2.402	0.000	201,823	201,823	98.80%	199,400	-	199,400	Government/ Agency
AFR0012	31396JYM1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.80%	4/15/2036	0.149	0.000	3.346	0.000	206,199	206,101	98.44%	202,991	-	202,991	Government/ Agency
AFR0015	3137A3CK3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.95%	11/15/2040	0.554	0.000	4.410	0.001	1,710,432	1,704,574	97.71%	1,671,286	-	1,671,286	Government/ Agency
AFR0017	3137AXXG3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.80%	1/15/2043	0.465	0.000	4.771	0.001	1,741,950	1,743,260	96.58%	1,682,342	-	1,682,342	Government/ Agency
AFR0018	3137GAPT8	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.95%	10/15/2040	0.551	0.000	4.385	0.000	663,597	664,728	97.60%	647,690	-	647,690	Government/ Agency
AFR0019	3137B3PV4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.85%	8/15/2043	0.482	0.000	4.670	0.001	1,773,005	1,772,387	97.13%	1,722,070	-	1,722,070	Government/ Agency
AFR0020	3139QUV7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.93%	10/15/2040	0.516	0.000	4.423	0.000	1,349,209	1,348,485	98.08%	1,323,259	-	1,323,259	Government/ Agency
AFR0022	3137BBHC7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.95%	6/15/2044	0.622	0.000	4.824	0.001	1,934,772	1,940,448	97.43%	1,884,958	-	1,884,958	Government/ Agency
AFR0023	3137B6NX5	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.95%	12/15/2043	0.683	0.000	4.935	0.000	467,937	469,299	97.35%	455,525	-	455,525	Government/ Agency
AFR0025	31397KE23	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	6.12%	8/15/2037	0.359	0.000	3.426	0.001	1,469,565	1,479,836	99.56%	1,463,161	-	1,463,161	Government/ Agency
AFR0026	3137A3L31	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	6.00%	11/15/2040	0.538	0.000	4.482	0.001	1,213,581	1,220,353	97.82%	1,187,180	-	1,187,180	Government/ Agency
AFR0028	31397GWG1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.78%	5/15/2037	0.313	0.000	3.767	0.000	65,816	65,806	98.05%	64,530	-	64,530	Government/ Agency
FRS0374	3128PQVN8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	0.453	0.000	0.453	0.000	2,748	2,740	99.14%	2,724	-	2,724	Government/ Agency
FRS0376	3128PQU25	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	0.310	0.000	0.309	0.000	747	744	99.35%	743	-	743	Government/ Agency
FRS0377	3128MCKV6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	12/1/2024	0.382	0.000	0.382	0.000	550	548	99.24%	546	-	546	Government/ Agency
FRS0393	3128PQKX8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	11/1/2024	0.382	0.000	0.382	0.000	22,462	22,469	99.24%	22,292	-	22,292	Government/ Agency
FRS0399	3128MCPK5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2025	0.556	0.000	0.556	0.000	5,742	5,736	99.04%	5,687	-	5,687	Government/ Agency
FRS0400	3128PRBZ1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	0.522	0.000	0.522	0.000	1,987	1,983	99.07%	1,968	-	1,968	Government/ Agency
FRS0401	3128PRNS4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2025	0.589	0.000	0.589	0.000	448	448	99.01%	444	-	444	Government/ Agency
FRS0403	31294L6X6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2025	0.455	0.000	0.455	0.000	141	141	99.14%	140	-	140	Government/ Agency
FRS0406	3128MCJ63	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	11/1/2024	0.310	0.000	0.309	0.000	212	211	99.35%	211	-	211	Government/ Agency
FRS0409	3128MCLY9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	0.310	0.000	0.309	0.000	1,701	1,702	99.35%	1,690	-	1,690	Government/ Agency
FRS0410	3128MCWR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2025	0.590	0.000	0.590	0.000	12,751	12,762	99.01%	12,625	-	12,625	Government/ Agency
FRS0411	3128PT3C7	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2026	0.868	0.000	0.869	0.000	618	618	98.88%	611	-	611	Government/ Agency
FRS0412	3128PUPG1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	0.926	0.000	0.927	0.000	6,551	6,552	98.86%	6,476	-	6,476	Government/ Agency
FRS0413	3128PUR46	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	0.487	0.000	0.486	0.000	1,501	1,495	99.10%	1,487	-	1,487	Government/ Agency
FRS0414	3128MMNB5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	0.868	0.000	0.869	0.000	13,592	13,598	98.88%	13,440	-	13,440	Government/ Agency
FRS0415	3128PUFW7	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2026	0.045	0.000	0.045	0.000	331	320	99.72%	330	-	330	Government/ Agency
FRS0417	3128PUWW8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	0.898	0.000	0.898	0.000	4,856	4,858	98.87%	4,801	-	4,801	Government/ Agency
FRS0439	3128MDNQ2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	6/1/2026	0.206	0.000	0.206	0.000	1,068	1,071	99.67%	1,064	-	1,064	Government/ Agency
FRS0444	31306XNY5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	1.206	0.000	1.202	0.000	84,883	85,141	98.15%	83,316	-	83,316	Government/ Agency
FRS0445	3128PT7B5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	2/1/2026	0.813	0.000	0.812	0.000	2,590	2,594	98.49%	2,551	-	2,551	Government/ Agency
FRS0446	31306XCR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	8/1/2027	1.335	0.000	1.329	0.000	26,813	26,894	98.08%	26,299	-	26,299	Government/ Agency
FRS0447	31306XND1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	1.412	0.000	1.406	0.000	41,382	41,502	98.05%	40,576	-	40,576	Government/ Agency
FRS0448	31306XKM4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	1.154	0.000	1.149	0.000	63,987	64,178	98.19%	62,830	-	62,830	Government/ Agency
FRS0449	3128PTS P1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	11/1/2026	0.746	0.000	0.745	0.000	689,863	690,745	98.54%	679,822	-	679,822	Government/ Agency
FRS0450	31306YB75	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2027	0.989	0.000	0.985	0.000	42,045	42,183	98.34%	41,345	-	41,345	Government/ Agency
FRS0451	3128MMRC9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2028	1.606	0.000	1.606	0.000	253,481	254,641	98.02%	248,453	-	248,453	Government/ Agency
FRS0454	3128MDRN5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	6/1/2026	0.281	0.000	0.282	0.000	633	635	99.62%	631	-	631	Government/ Agency
FRS0459	3128PT4D4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2026	0.807	0.000	0.807	0.000	46,707	46,772	98.89%	46,187	-	46,187	Government/ Agency
FRS0462	3128MDVC4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2026	0.747	0.000	0.746	0.000	222,031	222,714	98.91%	219,609	-	219,609	Government/ Agency

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

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR <sup>1</sup>	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF0807	31418PTH8	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	0.526	0.000	0.524	0.000	47,307	47,311	98.97%	46,817	-	46,817	Government/ Agency
FSF0809	31418PKG9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	0.490	0.000	0.488	0.000	48	48	99.00%	48	-	48	Government/ Agency
FSF0810	31418NQS2	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	0.489	0.000	0.486	0.000	2,589	2,598	99.00%	2,563	-	2,563	Government/ Agency
FSF0811	31418QT78	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	0.490	0.000	0.487	0.000	1,419	1,419	99.00%	1,404	-	1,404	Government/ Agency
FSF0812	31417UXT7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	0.562	0.000	0.559	0.000	4,586	4,587	98.93%	4,537	-	4,537	Government/ Agency
FSF0813	31417MTG8	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	9/1/2024	0.342	0.000	0.339	0.000	2,144	2,144	99.20%	2,127	-	2,127	Government/ Agency
FSF0814	31417UXN0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	0.562	0.000	0.559	0.000	1,596	1,596	98.93%	1,579	-	1,579	Government/ Agency
FSF0818	31418PXW0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	0.526	0.000	0.523	0.000	71	70	98.96%	70	-	70	Government/ Agency
FSF0819	31416QVA0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	7/1/2024	0.266	0.000	0.265	0.000	120	119	99.31%	119	-	119	Government/ Agency
FSF0820	31418P3N3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	0.562	0.000	0.560	0.000	2,450	2,446	98.93%	2,423	-	2,423	Government/ Agency
FSF0821	31418PFJ9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	0.455	0.000	0.453	0.000	75,417	75,424	99.05%	74,697	-	74,697	Government/ Agency
FSF0823	31417NJZ5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	12/1/2024	0.418	0.000	0.418	0.000	59,926	59,934	99.22%	59,458	-	59,458	Government/ Agency
FSF0824	31418RW64	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	3/1/2025	0.525	0.000	0.527	0.000	91,813	91,838	99.40%	91,264	-	91,264	Government/ Agency
FSF0825	31417TNQ7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	1/1/2025	0.454	0.000	0.455	0.000	45,187	45,197	99.18%	44,817	-	44,817	Government/ Agency
FSF0826	31417SAP5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	10/1/2024	0.381	0.000	0.381	0.000	742	737	99.26%	737	-	737	Government/ Agency
FSF0827	31418TLB1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2025	0.526	0.000	0.527	0.000	46,163	46,174	99.40%	45,888	-	45,888	Government/ Agency
FSF0828	31418PLN3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	4/1/2025	0.561	0.000	0.563	0.000	503	503	99.40%	500	-	500	Government/ Agency
FSF0829	31417YPE1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2025	0.595	0.000	0.597	0.000	19,546	19,547	99.40%	19,429	-	19,429	Government/ Agency
FSF0831	31412UBX7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2024	0.151	0.000	0.151	0.000	1,594	1,594	99.52%	1,587	-	1,587	Government/ Agency
FSF0896	3138AR5T7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2026	1.155	0.000	1.144	0.000	42,795	42,906	98.14%	42,000	-	42,000	Government/ Agency
FSF0897	31416PW78	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2024	0.228	0.000	0.227	0.000	1,916	1,916	99.37%	1,904	-	1,904	Government/ Agency
FSF0912	31418T2H9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	9/1/2025	0.734	0.000	0.729	0.000	1,750	1,755	98.82%	1,729	-	1,729	Government/ Agency
FSF0913	3138AAGA3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.025	0.000	1.022	0.000	1,531	1,534	98.72%	1,511	-	1,511	Government/ Agency
FSF0938	3140EY4P3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.00%	4/1/2031	2.490	0.001	2.474	0.001	2,654,902	2,685,801	96.00%	2,548,644	-	2,548,644	Government/ Agency
FRS0036	31356HSN8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	7/1/2024	0.233	0.000	0.233	0.000	2,901	2,901	100.19%	2,906	-	2,906	Government/ Agency
FRS0097	31292GUZ7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2028	1.266	0.000	1.384	0.000	454	454	103.16%	468	-	468	Government/ Agency
FRS0098	31292GU20	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	4/1/2028	1.293	0.000	1.401	0.000	200	200	102.46%	205	-	205	Government/ Agency
FRS0123	31292G7H3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/1/2029	1.564	0.000	1.696	0.000	7,945	7,848	104.53%	8,305	-	8,305	Government/ Agency
FRS0124	31292G6K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	10/1/2029	1.577	0.000	1.720	0.000	1,295	1,295	103.16%	1,336	-	1,336	Government/ Agency
FRS0130	31292HAV6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	2/1/2030	1.551	0.000	1.700	0.000	391	391	103.16%	403	-	403	Government/ Agency
FRS0133	31292HAK0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/1/2030	1.581	0.000	1.684	0.000	1,880	1,857	104.54%	1,965	-	1,965	Government/ Agency
FRS0138	31292HA95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2030	1.768	0.000	1.928	0.000	9,892	9,570	103.66%	10,253	-	10,253	Government/ Agency
FRS0139	31293PG41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2029	1.181	0.000	1.296	0.000	3,202	3,153	103.16%	3,303	-	3,303	Government/ Agency
FRS0144	31292HAA2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	12/1/2029	1.722	0.000	1.825	0.000	245	245	105.68%	259	-	259	Government/ Agency
FRS0155	31293T4W4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/1/2029	1.260	0.000	1.281	0.000	3,224	3,207	103.03%	3,322	-	3,322	Government/ Agency
FRS0165	31292HFU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/1/2030	1.761	0.000	1.910	0.000	318	318	105.32%	335	-	335	Government/ Agency
FRS0182	31292HH56	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2031	1.755	0.000	1.851	0.000	388	388	105.18%	408	-	408	Government/ Agency
FRS0183	31292HJJ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/1/2031	1.644	0.000	1.657	0.000	149	149	104.61%	156	-	156	Government/ Agency
FRS0189	31298PZK9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	6/1/2031	1.628	0.000	1.842	0.000	5,408	5,408	102.67%	5,552	-	5,552	Government/ Agency
FRS0208	31292HVU5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	4/1/2033	2.522	0.000	2.811	0.000	13	38	102.39%	13	-	13	Government/ Agency
FRS0212	31287VXX1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2032	2.317	0.000	2.664	0.000	4,577	4,598	104.26%	4,772	-	4,772	Government/ Agency
FRS0213	31283HSW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2032	2.156	0.000	2.427	0.000	4,035	4,055	103.94%	4,194	-	4,194	Government/ Agency
FRS0221	31296SUF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	2.682	0.000	3.074	0.000	109,911	110,544	103.73%	114,009	-	114,009	Government/ Agency
FRS0223	31292H4K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	2.526	0.000	2.904	0.000	178,874	180,007	103.45%	185,045	-	185,045	Government/ Agency
FRS0239	31297B6N7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2034	2.664	0.000	3.070	0.000	1,309	1,316	103.70%	1,358	-	1,358	Government/ Agency
FRS0242	31297DTE8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	2.780	0.000	3.168	0.000	352,563	354,704	103.82%	366,041	-	366,041	Government/ Agency
FRS0243	31297DTB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	2.840	0.000	3.226	0.000	129,287	130,041	103.86%	134,280	-	134,280	Government/ Agency
FRS0247	31297CZM5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	1.550	0.000	1.703	0.000	46,042	46,341	101.59%	46,773	-	46,773	Government/ Agency
FRS0256	31297DJN9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	2.839	0.000	3.280	0.000	45,823	46,121	103.91%	47,616	-	47,616	Government/ Agency
FRS0257	31297DAH1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	2.768	0.000	3.228	0.000	16,696	16,793	103.81%	17,332	-	17,332	Government/ Agency
FRS0260	31297F5C3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	1.375	0.000	1.458	0.000	49,715	49,821	100.48%	49,951	-	49,951	Government/ Agency
FRS0263	31297F5W9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2034	2.802	0.000	3.226	0.000	40,447	40,683	103.90%	42,022	-	42,022	Government/ Agency
FRS0264	31297GDF5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	2.873	0.000	3.243	0.000	28,458	28,652	104.01%	29,599	-	29,599	Government/ Agency
FRS0268	31297HLJ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	2.922	0.000	3.295	0.000	59,249	59,464	102.89%	60,962	-	60,962	Government/ Agency
FRS0269	31297HY86	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2035	2.435	0.000	2.793	0.000	196,690	198,031	103.28%	203,145	-	203,145	Government/ Agency
FRS0270	31297HR68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	2.786	0.000	3.107	0.000	185,004	185,628	102.69%	189,978	-	189,978	Government/ Agency
FRS0271	31297HR50	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	2.795	0.000	3.127	0.000	113,485	113,869	102.68%	116,530	-	116,530	Government/ Agency
FRS0272	31297HAE9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2034	3.031	0.000	3.412	0.000	170,565	171,135	103.02%	175,709	-	175,709	Government/ Agency
FRS0273	31297LBO2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	2.582	0.000	2.892	0.000	114,893	115,282	102.46%	117,722	-	117,722	Government/ Agency
FRS0282	31297MR42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	2.920	0.000	3.380	0.000	148,050	148,838	104.09%	154,111	-	154,111	Government/ Agency
FRS0283	31297MR34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	1.581	0.000	1.735	0.000	45,274	45,493	101.59%	45,992	-	45,992	Government/ Agency
FRS0285	31297NB39	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	2.903	0.000	3.298	0.000	247,250	248,672	103.99%	257,125	-	257,125	Government/ Agency

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

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR <sup>1</sup>	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FRS0286	31297QRZ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	2.817	0.000	3.248	0.000	193,883	195,006	103.93%	201,495	-	201,495	Government/ Agency
FRS0288	3128K66R6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.085	0.000	3.416	0.000	57,419	57,396	101.64%	58,362	-	58,362	Government/ Agency
FRS0294	3128K7RU4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	2.944	0.000	3.390	0.000	74,162	74,532	104.12%	77,214	-	77,214	Government/ Agency
FRS0298	31297V5R5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2035	2.883	0.000	3.405	0.000	116,922	117,585	105.61%	123,482	-	123,482	Government/ Agency
FRS0302	31297VLY2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2035	2.430	0.000	2.805	0.000	38,533	38,771	104.51%	40,271	-	40,271	Government/ Agency
FRS0313	3128K7HL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2035	3.255	0.000	3.609	0.000	24,706	24,341	101.79%	25,147	-	25,147	Government/ Agency
FRS0314	3128KAYT2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2036	3.287	0.000	3.770	0.000	3,296	3,253	103.46%	3,410	-	3,410	Government/ Agency
FRS0319	3128KGD70	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2036	3.300	0.000	3.785	0.000	226,912	225,400	103.56%	234,987	-	234,987	Government/ Agency
FRS0320	3128KHS56	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	3.052	0.000	3.528	0.000	102,011	101,320	103.27%	105,342	-	105,342	Government/ Agency
FRS0321	3128KCG43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2036	3.285	0.000	3.621	0.000	48,369	47,764	101.84%	49,258	-	49,258	Government/ Agency
FRS0323	3128LXS76	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	10/1/2036	3.200	0.000	3.553	0.000	182,977	180,624	101.78%	186,231	-	186,231	Government/ Agency
FRS0324	3128LXRR3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2036	3.124	0.000	3.459	0.000	36,517	36,059	101.70%	37,139	-	37,139	Government/ Agency
FRS0329	3128KL4H7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2037	3.221	0.000	3.702	0.000	16,412	16,359	103.46%	16,980	-	16,980	Government/ Agency
FRS0330	3128KL RU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	3.144	0.000	3.603	0.000	113,478	112,738	103.39%	117,327	-	117,327	Government/ Agency
FRS0331	3128M4FX6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	3.187	0.000	3.665	0.000	34,836	34,599	103.42%	36,028	-	36,028	Government/ Agency
FRS0336	3128KR6X7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.371	0.000	3.781	0.000	36,829	36,010	101.81%	37,495	-	37,495	Government/ Agency
FRS0339	3128KSER9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.452	0.000	3.829	0.000	225,771	220,780	101.81%	229,854	-	229,854	Government/ Agency
FRS0340	3128KR7M0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.353	0.000	3.726	0.000	74,384	72,709	101.77%	75,697	-	75,697	Government/ Agency
FRS0341	3128KTKF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2037	3.135	0.000	3.436	0.000	18,956	18,543	101.62%	19,262	-	19,262	Government/ Agency
FRS0343	3128L04M1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2037	3.043	0.000	3.621	0.000	95,456	95,998	106.19%	101,363	-	101,363	Government/ Agency
FRS0346	3128M5NV8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	3.278	0.000	3.789	0.000	76,277	75,989	103.58%	79,012	-	79,012	Government/ Agency
FRS0349	3128M5BA7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2037	2.951	0.000	3.503	0.000	214,570	215,451	104.27%	223,730	-	223,730	Government/ Agency
FRS0351	3128M5DW7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2037	3.109	0.000	3.685	0.000	5,159	5,172	104.60%	5,396	-	5,396	Government/ Agency
FRS0358	3128LDNF7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2038	3.495	0.000	4.005	0.000	96,904	95,621	103.75%	100,541	-	100,541	Government/ Agency
FRS0363	3128LCQ25	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2038	3.580	0.000	4.035	0.000	12,501	12,454	101.98%	12,748	-	12,748	Government/ Agency
FRS0364	3128MJLD0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2039	3.682	0.000	4.142	0.000	215,332	216,004	102.03%	219,711	-	219,711	Government/ Agency
FRS0365	312932H41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2039	4.114	0.000	4.343	0.000	90,894	91,016	97.18%	88,330	-	88,330	Government/ Agency
FRS0368	3128KXP28	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2037	2.998	0.000	3.647	0.000	2,851	2,924	106.12%	3,025	-	3,025	Government/ Agency
FRS0371	312938FB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	3.318	0.000	3.512	0.000	2,635	2,632	99.65%	2,626	-	2,626	Government/ Agency
FRS0372	312938CG6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	3.957	0.000	4.291	0.000	198,865	198,949	99.96%	198,791	-	198,791	Government/ Agency
FRS0385	312941SC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2040	4.030	0.000	4.598	0.000	570,876	575,834	102.15%	583,129	-	583,129	Government/ Agency
FRS0386	312941WB9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2040	3.952	0.000	4.198	0.000	172,544	173,982	97.27%	167,839	-	167,839	Government/ Agency
FRS0389	312942AD7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2040	4.439	0.000	4.768	0.000	70,035	70,622	96.92%	67,879	-	67,879	Government/ Agency
FRS0391	312942KK2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2040	3.963	0.000	4.379	0.000	684,906	691,378	99.97%	684,720	-	684,720	Government/ Agency
FRS0392	312946EH5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2041	3.307	0.000	3.555	0.000	88,842	90,763	101.63%	90,291	-	90,291	Government/ Agency
FRS0419	3128MJQX1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2041	4.614	0.001	4.833	0.001	1,335,768	1,342,525	94.85%	1,266,950	-	1,266,950	Government/ Agency
FRS0420	3129447K1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	4.373	0.000	4.670	0.000	12,348	12,557	97.02%	11,979	-	11,979	Government/ Agency
FRS0426	3128MJQ78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.652	0.001	4.878	0.001	1,650,331	1,665,165	94.79%	1,564,362	-	1,564,362	Government/ Agency
FRS0427	3132GKF43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2041	4.602	0.001	4.825	0.001	819,174	826,397	94.84%	776,932	-	776,932	Government/ Agency
FRS0429	3132HLM34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	4.810	0.001	4.970	0.001	2,140,603	2,161,161	92.25%	1,974,710	-	1,974,710	Government/ Agency
FRS0431	31292SANO	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	4.859	0.002	5.022	0.002	3,341,871	3,368,044	92.16%	3,079,930	-	3,079,930	Government/ Agency
FRS0432	3132HNTY5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	4.818	0.000	4.989	0.000	260,162	263,669	92.21%	239,895	-	239,895	Government/ Agency
FRS0433	3132HQBE1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	4.842	0.001	5.014	0.001	1,891,928	1,933,279	92.16%	1,743,642	-	1,743,642	Government/ Agency
FRS0434	31292SAX8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	4.876	0.002	5.050	0.002	2,893,082	2,955,259	92.11%	2,664,730	-	2,664,730	Government/ Agency
FRS0435	3132HP4F8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	4.907	0.001	5.079	0.001	1,463,731	1,495,591	92.04%	1,347,193	-	1,347,193	Government/ Agency
FRS0437	3132HRH45	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	4.845	0.002	4.993	0.002	2,672,552	2,726,743	92.14%	2,462,549	-	2,462,549	Government/ Agency
FRS0438	3132HPN42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	4.867	0.001	5.145	0.001	1,858,542	1,910,693	94.36%	1,753,705	-	1,753,705	Government/ Agency
FRS0440	3132GRKD2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.644	0.002	4.869	0.002	2,698,020	2,759,519	94.81%	2,557,903	-	2,557,903	Government/ Agency
FRS0441	3132GRKB6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.638	0.002	4.869	0.002	2,265,791	2,329,897	94.79%	2,147,847	-	2,147,847	Government/ Agency
FRS0442	3132GTYK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2042	4.744	0.001	4.987	0.001	1,632,465	1,668,090	94.61%	1,544,514	-	1,544,514	Government/ Agency
FRS0453	312934SC7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	3.968	0.001	4.367	0.001	933,005	959,269	99.97%	932,744	-	932,744	Government/ Agency
FRS0455	3132GEZY9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2041	4.284	0.000	4.760	0.000	358,769	369,706	99.95%	358,591	-	358,591	Government/ Agency
FRS0456	3132GRTL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	4.072	0.000	4.502	0.000	258,748	266,805	99.97%	258,667	-	258,667	Government/ Agency
FRS0457	3128M7CL8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2039	3.638	0.000	3.960	0.000	251,035	257,976	99.87%	250,704	-	250,704	Government/ Agency
FRS0458	3128M6T73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2038	2.967	0.000	3.197	0.000	181,058	185,764	99.69%	180,489	-	180,489	Government/ Agency
FRS0463	312942U78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2040	4.184	0.000	4.633	0.000	672,324	696,369	99.96%	672,035	-	672,035	Government/ Agency
FRS0464	312936FJ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2039	4.011	0.001	4.403	0.001	1,158,012	1,197,410	99.97%	1,157,683	-	1,157,683	Government/ Agency
FRS0465	312933RC0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2039	4.024	0.000	4.413	0.001	781,218	807,322	99.97%	780,990	-	780,990	Government/ Agency
FRS0469	3132L5TQ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2040	3.294	0.000	3.565	0.000	279,774	289,310	99.80%	279,203	-	279,203	Government/ Agency
FRS0470	3132GFVU8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	4.356	0.000	4.831	0.000	192,570	199,626	99.95%	192,466	-	192,466	Government/ Agency
FRS0471	312944Q95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2040	4.096	0.000	4.527	0.000	158,356	163,996	99.97%	158,302	-	158,302	Government/ Agency
FRS0472	3132GDJ60	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2041	4.237	0.000	4.689	0.000	442,379	458,365	99.96%	442,182	-	442,182	Government/ Agency

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

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR <sup>1</sup>	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FRS0473	3128MJUC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2044	4.549	0.001	5.169	0.001	1,355,231	1,410,999	99.72%	1,351,433	-	1,351,433	Government/ Agency
FRS0474	312938GE7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	4.032	0.000	4.423	0.000	382,896	395,923	99.97%	382,784	-	382,784	Government/ Agency
FRS0475	312945RT7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2041	3.990	0.000	4.353	0.000	144,116	149,197	99.95%	144,047	-	144,047	Government/ Agency
FRS0476	3132M3DF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	4.448	0.000	5.038	0.000	550,621	572,602	99.78%	549,422	-	549,422	Government/ Agency
FRS0479	3128MJTN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2043	4.940	0.001	5.147	0.001	1,392,922	1,372,309	91.92%	1,280,317	-	1,280,317	Government/ Agency
FRS0480	31292SCB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	4.923	0.001	5.268	0.001	828,883	838,095	93.84%	777,805	-	777,805	Government/ Agency
FRS0481	3132M9PA6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	4.861	0.000	5.194	0.000	648,927	656,144	93.84%	608,938	-	608,938	Government/ Agency
FRS0482	3132M9Y73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	4.979	0.000	5.346	0.000	529,102	534,976	93.84%	496,497	-	496,497	Government/ Agency
FRS0483	3132MAAK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	4.610	0.000	4.930	0.000	97,951	99,053	94.06%	92,129	-	92,129	Government/ Agency
FRS0484	3128MJV56	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/2045	4.787	0.001	5.315	0.001	1,884,929	1,955,626	96.46%	1,818,268	-	1,818,268	Government/ Agency
FRS0485	3132QLTA1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/2045	4.852	0.000	5.382	0.000	244,051	254,142	96.56%	235,649	-	235,649	Government/ Agency
FRS0486	3132QLSJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2044	4.793	0.000	5.308	0.000	419,765	437,184	96.56%	405,314	-	405,314	Government/ Agency
FRS0488	3128MJVW7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2045	4.790	0.000	5.332	0.000	419,024	436,631	96.46%	404,206	-	404,206	Government/ Agency
FRS0489	3132JNQ59	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2043	4.689	0.000	5.163	0.001	674,814	701,995	96.63%	652,061	-	652,061	Government/ Agency
FRS0490	3132M92L7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2044	4.622	0.000	5.133	0.000	401,797	418,528	96.49%	387,713	-	387,713	Government/ Agency
FRS0491	3132M75X2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2044	4.734	0.001	5.231	0.001	791,462	824,152	96.49%	763,719	-	763,719	Government/ Agency
FRS0492	3132QNE62	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	4.707	0.001	5.255	0.001	1,471,813	1,535,861	96.46%	1,419,762	-	1,419,762	Government/ Agency
FRS0493	3128MJVL1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2044	4.787	0.000	5.316	0.000	484,747	504,823	96.46%	467,604	-	467,604	Government/ Agency
FRS0494	3128MJVR8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2045	4.961	0.001	5.311	0.001	1,680,371	1,724,847	93.84%	1,576,821	-	1,576,821	Government/ Agency
FRS0495	3128MJVV9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2045	4.952	0.002	5.314	0.002	2,292,155	2,349,699	93.84%	2,150,906	-	2,150,906	Government/ Agency
FRS0496	3132M8F68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2044	4.719	0.000	5.224	0.000	388,678	404,609	96.49%	375,053	-	375,053	Government/ Agency
FRS0497	3132L6ST9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2044	4.783	0.001	5.296	0.001	1,612,038	1,678,744	96.46%	1,555,029	-	1,555,029	Government/ Agency
FRS0498	3128MJV31	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	4.742	0.000	5.316	0.000	448,438	467,246	96.43%	432,439	-	432,439	Government/ Agency
FRS0499	3132QRA26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	5.090	0.001	5.469	0.001	1,091,242	1,111,803	93.74%	1,022,973	-	1,022,973	Government/ Agency
FRS0500	3128MJWQ9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	5.023	0.001	5.409	0.001	1,301,384	1,318,839	93.68%	1,219,155	-	1,219,155	Government/ Agency
FRS0501	3128MJVP2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2044	4.537	0.000	5.218	0.000	153,750	161,791	99.59%	153,127	-	153,127	Government/ Agency
FRS0502	3128MJVB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	4.915	0.001	5.257	0.001	1,691,265	1,722,054	93.99%	1,589,687	-	1,589,687	Government/ Agency
FRS0503	3132MAVQ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2044	4.592	0.001	5.290	0.001	1,032,035	1,085,826	99.59%	1,027,853	-	1,027,853	Government/ Agency
FRS0504	3132GGHN8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	4.288	0.000	4.766	0.000	163,507	171,156	99.95%	163,426	-	163,426	Government/ Agency
FRS0505	3132QLEX7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2044	4.521	0.000	5.184	0.000	55,021	57,911	99.69%	54,849	-	54,849	Government/ Agency
FRS0506	3128MJE5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2045	5.052	0.002	5.455	0.002	2,630,464	2,689,770	93.68%	2,464,257	-	2,464,257	Government/ Agency
FRS0507	3128MJYR5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2046	5.484	0.002	5.580	0.003	3,401,705	3,435,952	86.82%	2,953,299	-	2,953,299	Government/ Agency
FRS0508	3128MJYF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	4/1/2046	5.376	0.001	5.448	0.001	788,251	796,148	88.27%	695,824	-	695,824	Government/ Agency
FRS0509	3128MJSJ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	1/1/2043	4.946	0.001	5.000	0.001	1,159,690	1,170,604	89.62%	1,039,331	-	1,039,331	Government/ Agency
FRS0511	3132QRC40	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2045	5.107	0.001	5.354	0.001	750,105	765,581	91.05%	682,982	-	682,982	Government/ Agency
FRS0512	3128MJVQ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2045	5.114	0.000	5.365	0.000	542,306	553,473	91.36%	495,472	-	495,472	Government/ Agency
FRS0513	3128MJYT1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	5.319	0.001	5.617	0.001	950,642	970,592	90.65%	861,712	-	861,712	Government/ Agency
FRS0514	3128MJWU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2045	5.204	0.001	5.475	0.001	1,473,216	1,503,790	91.05%	1,341,385	-	1,341,385	Government/ Agency
FRS0515	3132WQG26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	5.353	0.002	5.643	0.002	2,174,100	2,220,056	90.65%	1,970,718	-	1,970,718	Government/ Agency
FRS0516	3128MJXK1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2045	5.054	0.003	5.461	0.003	3,971,800	4,040,137	93.68%	3,720,839	-	3,720,839	Government/ Agency
FRS0517	3128MJXC8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2046	5.104	0.001	5.540	0.001	991,413	1,010,688	93.59%	927,840	-	927,840	Government/ Agency
FRS0519	3132WGFX0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	5.022	0.001	5.519	0.001	1,615,478	1,647,601	93.53%	1,510,879	-	1,510,879	Government/ Agency
FRS0520	3132WEKW1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	5.058	0.004	5.530	0.004	4,873,919	4,968,681	93.59%	4,561,388	-	4,561,388	Government/ Agency
FRS0521	3132WFFT1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	4.849	0.000	5.495	0.001	700,932	720,757	96.34%	675,267	-	675,267	Government/ Agency
FRS0522	3132QREU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2045	4.830	0.000	5.468	0.001	642,386	660,637	96.43%	619,467	-	619,467	Government/ Agency
FRS0523	3128MJX88	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2046	5.062	0.001	5.498	0.001	1,480,405	1,506,228	93.59%	1,385,476	-	1,385,476	Government/ Agency
FRS0524	3128MJYH7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	5.104	0.000	5.553	0.000	457,638	465,701	93.53%	428,007	-	428,007	Government/ Agency
FRS0525	3132WJEB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	5.144	0.000	5.621	0.000	587,254	597,394	93.53%	549,230	-	549,230	Government/ Agency
FRS0528	3132QQHU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2045	4.813	0.000	5.436	0.000	404,834	415,945	96.56%	390,897	-	390,897	Government/ Agency
FRS0529	3132QVPU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	4.868	0.000	5.544	0.000	135,566	139,344	96.56%	130,899	-	130,899	Government/ Agency
FRS0530	3132QWS75	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	4.780	0.000	5.411	0.000	596,510	613,254	96.40%	575,041	-	575,041	Government/ Agency
FRS0531	3132QVPP0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	4.763	0.001	5.396	0.001	1,457,618	1,498,342	96.40%	1,405,158	-	1,405,158	Government/ Agency
FRS0532	3128MJYJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	4.781	0.001	5.469	0.001	781,657	804,444	96.40%	753,525	-	753,525	Government/ Agency
FRS0533	3132WDGM0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	4.787	0.000	5.412	0.000	286,295	294,636	96.78%	277,064	-	277,064	Government/ Agency
FRS0534	3132WECV0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	4.767	0.001	5.448	0.001	874,944	900,472	96.49%	844,275	-	844,275	Government/ Agency
FRS0535	3132QXA49	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	4.738	0.001	5.371	0.001	1,315,759	1,353,964	96.40%	1,268,405	-	1,268,405	Government/ Agency
FRS0536	3128MJU81	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2044	4.788	0.002	5.280	0.002	3,039,523	3,140,917	96.49%	2,932,980	-	2,932,980	Government/ Agency
FRS0537	3128MJWW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2045	4.767	0.003	5.373	0.003	3,913,808	4,038,241	96.43%	3,774,173	-	3,774,173	Government/ Agency
FRS0538	3128MJXY1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2046	4.837	0.000	5.396	0.000	624,835	642,847	96.40%	602,347	-	602,347	Government/ Agency
FRS0539	3132WGUH8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2046	4.708	0.001	5.418	0.001	897,213	923,358	96.34%	864,362	-	864,362	Government/ Agency
FRS0540	3132WJP54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	4.792	0.001	5.544	0.001	758,944	781,075	96.37%	731,392	-	731,392	Government/ Agency
FRS0541	3132WJFB2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	4.834	0.001	5.595	0.001	1,665,927	1,714,401	96.37%	1,605,450	-	1,605,450	Government/ Agency

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

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR <sup>1</sup>	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FRS0542	3132WJLF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	4.780	0.000	5.578	0.000	492,950	507,358	96.37%	475,054	-	475,054	Government/ Agency
FRS0543	3132QS4X3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2045	4.758	0.004	5.359	0.005	6,099,529	6,307,559	96.43%	5,881,913	-	5,881,913	Government/ Agency
FRS0545	3128MJX54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	4.785	0.000	5.452	0.000	3,896	4,037	96.40%	3,756	-	3,756	Government/ Agency
FRS0546	31335AWV4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	4.785	0.000	5.488	0.000	4,173	4,324	96.40%	4,023	-	4,023	Government/ Agency
FRS0547	3128MJ2H2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2047	4.748	0.000	5.488	0.000	55,183	57,218	96.34%	53,163	-	53,163	Government/ Agency
FRS0548	3132QVJF9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	4.721	0.000	5.343	0.000	67,933	70,369	96.43%	65,509	-	65,509	Government/ Agency
FRS0549	3128MJ2D1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2047	4.701	0.002	5.516	0.003	3,227,939	3,346,767	95.69%	3,088,766	-	3,088,766	Government/ Agency
FSF0122	31371E4Y8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	5/1/2025	0.523	0.000	0.527	0.000	20	20	100.88%	21	-	21	Government/ Agency
FSF0170	31378FZ81	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2027	0.990	0.000	1.129	0.000	8,838	8,838	103.16%	9,117	-	9,117	Government/ Agency
FSF0183	31371GVF4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	7/1/2028	1.258	0.000	1.441	0.000	388	388	103.16%	400	-	400	Government/ Agency
FSF0185	31371GX47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2028	1.257	0.000	1.441	0.000	294	294	103.16%	303	-	303	Government/ Agency
FSF0187	31380LKF9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	1.478	0.000	1.700	0.000	8,957	8,956	102.46%	9,178	-	9,178	Government/ Agency
FSF0188	31379YRM7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	1.491	0.000	1.714	0.000	12,630	12,629	102.46%	12,941	-	12,941	Government/ Agency
FSF0199	31371HDU9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2028	1.515	0.000	1.662	0.000	13,043	12,997	100.46%	13,103	-	13,103	Government/ Agency
FSF0200	31371HFM5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2029	1.503	0.000	1.642	0.000	14,841	14,789	100.42%	14,903	-	14,903	Government/ Agency
FSF0206	31378QD99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2028	1.554	0.000	1.686	0.000	8,192	8,157	100.49%	8,233	-	8,233	Government/ Agency
FSF0242	31371JD50	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2030	1.601	0.000	1.834	0.000	3,653	3,585	104.62%	3,822	-	3,822	Government/ Agency
FSF0260	31371J3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	1.719	0.000	1.997	0.000	90	90	103.41%	93	-	93	Government/ Agency
FSF0264	31371J3W2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	5/1/2031	2.034	0.000	2.066	0.000	58	58	106.51%	62	-	62	Government/ Agency
FSF0267	31387JEM4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	1.886	0.000	2.190	0.000	40,508	40,540	103.85%	42,067	-	42,067	Government/ Agency
FSF0268	31387JTH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/1/2031	1.817	0.000	2.121	0.000	74,293	74,359	103.62%	76,980	-	76,980	Government/ Agency
FSF0294	31388KPY2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2031	2.050	0.000	2.385	0.000	20,372	20,390	104.41%	21,271	-	21,271	Government/ Agency
FSF0295	31385H3F7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/1/2032	2.042	0.000	2.378	0.000	6,739	6,742	104.41%	7,036	-	7,036	Government/ Agency
FSF0307	31388XSQ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	2/1/2032	2.036	0.000	2.399	0.000	5,901	5,892	103.42%	6,103	-	6,103	Government/ Agency
FSF0315	31389F6R8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2031	2.054	0.000	2.075	0.000	51,729	51,795	104.52%	54,065	-	54,065	Government/ Agency
FSF0320	31385H6T4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2032	1.982	0.000	2.307	0.000	172	172	104.25%	179	-	179	Government/ Agency
FSF0321	31371JSB1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2030	1.852	0.000	2.153	0.000	5,411	5,414	103.80%	5,617	-	5,617	Government/ Agency
FSF0324	31389NR23	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	2.100	0.000	2.445	0.000	49,030	49,138	104.51%	51,239	-	51,239	Government/ Agency
FSF0327	31390FSW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	2.240	0.000	2.610	0.000	43,994	44,013	104.94%	46,168	-	46,168	Government/ Agency
FSF0328	31390FE54	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2032	2.121	0.000	2.470	0.000	16,056	16,141	104.64%	16,801	-	16,801	Government/ Agency
FSF0375	31385WT33	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2032	2.175	0.000	2.601	0.000	840	843	103.83%	872	-	872	Government/ Agency
FSF0397	31378QDP3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2028	1.317	0.000	1.390	0.000	17,246	17,246	101.58%	17,517	-	17,517	Government/ Agency
FSF0415	31401NXX2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	2.293	0.000	2.559	0.000	90,126	90,508	100.25%	90,351	-	90,351	Government/ Agency
FSF0433	31403NFZ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2033	2.792	0.000	3.275	0.000	113,328	113,348	102.66%	116,337	-	116,337	Government/ Agency
FSF0474	31403YNJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2034	2.688	0.000	3.049	0.000	41,427	41,543	102.34%	42,395	-	42,395	Government/ Agency
FSF0475	31404EQZ2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2034	2.519	0.000	2.858	0.000	16,498	16,543	102.15%	16,852	-	16,852	Government/ Agency
FSF0559	31405JZK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2034	3.008	0.000	3.438	0.000	20,284	20,264	102.75%	20,841	-	20,841	Government/ Agency
FSF0562	31404X3E2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2034	2.862	0.000	3.125	0.000	179,969	179,247	101.30%	182,300	-	182,300	Government/ Agency
FSF0565	31405PAT7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	2.669	0.000	3.006	0.000	87,985	88,198	102.29%	89,997	-	89,997	Government/ Agency
FSF0567	31405JA87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2034	3.138	0.000	3.505	0.000	67,603	67,766	102.83%	69,515	-	69,515	Government/ Agency
FSF0570	31405PBS8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	2.645	0.000	2.969	0.000	42,662	42,757	102.24%	43,617	-	43,617	Government/ Agency
FSF0574	31405KFN6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.114	0.000	3.579	0.000	49,087	49,182	102.90%	50,510	-	50,510	Government/ Agency
FSF0577	31405NDX0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	2.885	0.000	3.302	0.000	77,512	77,635	102.62%	79,539	-	79,539	Government/ Agency
FSF0578	31405NDA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.094	0.000	3.550	0.000	96,173	96,323	102.88%	98,944	-	98,944	Government/ Agency
FSF0581	31405QRG5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	2.946	0.000	3.502	0.000	193,602	194,817	103.86%	201,073	-	201,073	Government/ Agency
FSF0601	31406GMH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2035	3.204	0.000	3.629	0.000	88,434	88,626	102.99%	91,074	-	91,074	Government/ Agency
FSF0620	31405TP97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2034	1.843	0.000	2.147	0.000	21,282	21,409	101.85%	21,676	-	21,676	Government/ Agency
FSF0635	31406S6D0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	2.974	0.000	3.574	0.000	91,369	91,788	104.02%	95,044	-	95,044	Government/ Agency
FSF0637	31406PRW1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	3/1/2035	1.842	0.000	2.123	0.000	2,029	2,038	101.81%	2,066	-	2,066	Government/ Agency
FSF0644	31407D4B8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.272	0.000	3.643	0.000	58,572	58,570	101.59%	59,501	-	59,501	Government/ Agency
FSF0645	31407BTX7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.177	0.000	3.593	0.000	93,661	93,633	101.56%	95,126	-	95,126	Government/ Agency
FSF0646	31407C6H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2035	3.258	0.000	3.755	0.000	125,586	125,705	103.09%	129,467	-	129,467	Government/ Agency
FSF0653	31407JLQ3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2035	3.078	0.000	3.522	0.000	86,568	86,619	102.86%	89,045	-	89,045	Government/ Agency
FSF0662	31407JMM1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	2.987	0.000	3.601	0.000	35,436	35,562	104.01%	36,858	-	36,858	Government/ Agency
FSF0663	31407G5V4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	2.948	0.000	3.528	0.000	65,590	65,835	103.92%	68,158	-	68,158	Government/ Agency
FSF0666	31406UKE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2035	3.314	0.000	3.794	0.000	59,732	59,785	103.13%	61,600	-	61,600	Government/ Agency
FSF0667	31371MER4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	2.849	0.000	3.471	0.000	43,622	43,816	103.85%	45,301	-	45,301	Government/ Agency
FSF0673	31407UEN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2035	0.572	0.000	0.613	0.000	1,482	1,482	101.59%	1,506	-	1,506	Government/ Agency
FSF0678	31407XRZ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	3.050	0.000	3.653	0.000	143,911	143,932	104.14%	149,872	-	149,872	Government/ Agency
FSF0702	31409TV56	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	3.118	0.000	3.550	0.000	23,373	23,259	102.85%	24,039	-	24,039	Government/ Agency
FSF0703	31371MQC4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2036	3.071	0.000	3.587	0.000	21,220	21,110	102.96%	21,847	-	21,847	Government/ Agency
FSF0704	31408JCJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	1.040	0.000	1.102	0.000	3,414	3,396	100.48%	3,430	-	3,430	Government/ Agency

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

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR <sup>1</sup>	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF0705	31408W4C3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2036	2.882	0.000	3.524	0.000	106,208	106,240	103.86%	110,313	-	110,313	Government/ Agency
FSF0706	31408BYR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	2/1/2036	3.103	0.000	3.719	0.000	142,429	142,477	104.26%	148,495	-	148,495	Government/ Agency
FSF0729	31410R5U9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2036	3.086	0.000	3.550	0.000	117,513	116,325	102.93%	120,962	-	120,962	Government/ Agency
FSF0731	31410MDY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2036	3.329	0.000	3.906	0.000	265,403	262,758	103.31%	274,183	-	274,183	Government/ Agency
FSF0732	31408ERU8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2036	2.987	0.000	3.553	0.000	48,372	47,855	102.97%	49,809	-	49,809	Government/ Agency
FSF0734	31409X3M9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	5/1/2036	2.924	0.000	3.670	0.000	39,695	39,745	105.68%	41,950	-	41,950	Government/ Agency
FSF0743	31412BWQ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2037	2.792	0.000	3.402	0.000	19,355	19,373	103.81%	20,093	-	20,093	Government/ Agency
FSF0744	31411WGA9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.610	0.000	4.062	0.000	48,540	47,968	101.79%	49,408	-	49,408	Government/ Agency
FSF0745	31412XMY7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2037	3.131	0.000	3.921	0.000	96,792	96,879	104.54%	101,184	-	101,184	Government/ Agency
FSF0752	31371NEU5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.523	0.000	3.954	0.000	51,625	50,918	101.64%	52,470	-	52,470	Government/ Agency
FSF0754	31411WVF4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2037	2.596	0.000	2.978	0.000	114	114	102.33%	117	-	117	Government/ Agency
FSF0755	31411X2J3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2037	3.348	0.000	4.004	0.000	234	235	103.49%	242	-	242	Government/ Agency
FSF0757	31413HJT6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2037	3.374	0.000	3.902	0.000	8,643	8,674	103.23%	8,923	-	8,923	Government/ Agency
FSF0760	31414LZ68	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2038	3.285	0.000	3.835	0.000	173	174	103.23%	179	-	179	Government/ Agency
FSF0761	31411FHZ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	3.002	0.000	3.427	0.000	2,874	2,883	102.78%	2,954	-	2,954	Government/ Agency
FSF0762	31412SGP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	3.353	0.000	4.011	0.000	5,373	5,393	103.48%	5,560	-	5,560	Government/ Agency
FSF0763	31413DD61	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2037	3.263	0.000	3.851	0.000	5,973	5,993	103.25%	6,167	-	6,167	Government/ Agency
FSF0765	31413UR76	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	3.335	0.000	3.917	0.000	6,774	6,799	103.31%	6,998	-	6,998	Government/ Agency
FSF0766	31413YTT8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	3.405	0.000	4.005	0.000	110,512	110,944	103.43%	114,305	-	114,305	Government/ Agency
FSF0767	31414AW65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2038	3.421	0.000	4.111	0.000	51,386	51,401	103.65%	53,261	-	53,261	Government/ Agency
FSF0771	31414SYM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2038	3.604	0.000	4.103	0.000	18,896	18,730	101.77%	19,230	-	19,230	Government/ Agency
FSF0786	31414CU97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2038	3.916	0.000	4.242	0.000	14,436	14,474	99.75%	14,401	-	14,401	Government/ Agency
FSF0794	31415MET8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2038	3.512	0.000	4.158	0.000	4,910	4,976	103.61%	5,087	-	5,087	Government/ Agency
FSF0796	31414AHL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2037	3.066	0.000	3.771	0.000	13,898	14,149	104.23%	14,485	-	14,485	Government/ Agency
FSF0798	31368HMU4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2036	2.803	0.000	3.440	0.000	127,259	130,253	105.31%	134,019	-	134,019	Government/ Agency
FSF0801	31416TDZ9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2039	4.287	0.000	4.625	0.000	52,647	52,734	99.84%	52,564	-	52,564	Government/ Agency
FSF0802	31416TED7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.061	0.000	4.362	0.000	276,360	276,824	99.81%	275,830	-	275,830	Government/ Agency
FSF0803	31416TE21	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.086	0.000	4.414	0.000	574,732	576,447	99.81%	573,660	-	573,660	Government/ Agency
FSF0804	31412UY79	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	3.878	0.001	4.150	0.001	950,731	953,167	99.71%	947,970	-	947,970	Government/ Agency
FSF0808	31417YNE3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2040	4.096	0.000	4.640	0.000	262,143	266,018	101.99%	267,370	-	267,370	Government/ Agency
FSF0816	31416A4V9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	11/1/2038	3.698	0.000	4.187	0.000	25,289	25,643	101.82%	25,748	-	25,748	Government/ Agency
FSF0817	31418RB59	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2040	3.681	0.000	4.107	0.000	39,378	39,972	101.69%	40,045	-	40,045	Government/ Agency
FSF0830	31416J5H0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2039	4.052	0.000	4.460	0.000	110,670	111,845	99.85%	110,505	-	110,505	Government/ Agency
FSF0833	31418X2G2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2040	4.200	0.000	4.576	0.000	544,709	553,218	99.85%	543,880	-	543,880	Government/ Agency
FSF0834	31418U3V4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2040	4.084	0.000	4.646	0.001	696,073	717,348	101.99%	709,953	-	709,953	Government/ Agency
FSF0835	31418XDN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	4.248	0.000	4.647	0.000	104,143	105,777	99.84%	103,981	-	103,981	Government/ Agency
FSF0836	31419ADT1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2040	4.396	0.000	4.628	0.000	96	97	97.01%	93	-	93	Government/ Agency
FSF0838	31419GRA4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	4.557	0.000	4.812	0.000	107,073	108,259	96.92%	103,779	-	103,779	Government/ Agency
FSF0839	31419E3V9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	4.573	0.001	4.799	0.001	1,051,485	1,063,538	96.93%	1,019,167	-	1,019,167	Government/ Agency
FSF0840	31419E3Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	4.480	0.001	4.703	0.001	834,918	844,500	97.00%	809,842	-	809,842	Government/ Agency
FSF0841	31416WJL7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2040	4.290	0.000	4.692	0.000	119,181	120,629	99.84%	118,992	-	118,992	Government/ Agency
FSF0842	3138A4RP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	4.635	0.001	4.860	0.001	1,832,565	1,827,984	96.89%	1,775,561	-	1,775,561	Government/ Agency
FSF0843	31412RHW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2040	4.263	0.000	4.683	0.000	139,400	141,087	99.84%	139,178	-	139,178	Government/ Agency
FSF0844	31417MTA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2039	4.113	0.000	4.493	0.000	87,683	88,720	99.85%	87,553	-	87,553	Government/ Agency
FSF0845	31419B5R2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2040	4.322	0.000	4.790	0.000	94,666	95,837	99.83%	94,507	-	94,507	Government/ Agency
FSF0846	31416WSN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	9/1/2040	4.151	0.001	4.737	0.001	1,086,032	1,110,979	102.02%	1,107,993	-	1,107,993	Government/ Agency
FSF0847	3138A9AL8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2041	4.123	0.000	4.666	0.000	595,875	608,860	101.99%	607,707	-	607,707	Government/ Agency
FSF0848	31417YXL6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2041	4.219	0.000	4.808	0.001	710,171	724,915	102.00%	724,381	-	724,381	Government/ Agency
FSF0849	31416YDW5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2041	4.098	0.000	4.695	0.000	557,513	570,734	102.01%	568,720	-	568,720	Government/ Agency
FSF0853	3138A8G83	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2041	4.582	0.000	4.838	0.000	47,251	47,407	96.90%	45,787	-	45,787	Government/ Agency
FSF0856	3138AX4P3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	5.045	0.000	5.161	0.000	512,216	517,959	94.63%	484,689	-	484,689	Government/ Agency
FSF0857	3138E6EK8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	5.045	0.000	5.163	0.000	526,020	531,918	94.63%	497,752	-	497,752	Government/ Agency
FSF0858	3138E3AA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.992	0.000	5.131	0.000	102,710	103,888	94.64%	97,208	-	97,208	Government/ Agency
FSF0859	3138E57H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2042	4.894	0.000	5.016	0.000	359,580	363,643	94.78%	340,827	-	340,827	Government/ Agency
FSF0860	31418AF45	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	5.076	0.000	5.197	0.000	501,663	508,487	94.54%	474,281	-	474,281	Government/ Agency
FSF0862	3138EAMS3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	4/1/2042	5.202	0.000	5.221	0.000	62,625	63,484	92.19%	57,737	-	57,737	Government/ Agency
FSF0863	31418AFH6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	5/1/2042	5.154	0.000	5.178	0.000	201,944	204,490	92.26%	186,314	-	186,314	Government/ Agency
FSF0864	3138AT4S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	4.968	0.001	5.088	0.001	1,378,800	1,409,481	94.72%	1,306,009	-	1,306,009	Government/ Agency
FSF0865	3138LX5Q8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	5.163	0.000	5.185	0.000	424,782	432,667	92.27%	391,929	-	391,929	Government/ Agency
FSF0866	3138LQPC2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	5.230	0.000	5.252	0.000	283,005	288,233	92.14%	260,748	-	260,748	Government/ Agency
FSF0867	3138LUDV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	5.241	0.000	5.259	0.000	220,805	224,846	92.11%	203,375	-	203,375	Government/ Agency
FSF0868	3138M1K31	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	4.903	0.000	4.928	0.000	386,938	394,057	92.70%	358,694	-	358,694	Government/ Agency

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

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR <sup>1</sup>	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF0869	3138LWEN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	5.260	0.000	5.290	0.000	226,412	230,628	92.04%	208,385	-	208,385	Government/ Agency
FSF0870	3138LWD73	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	5.173	0.000	5.212	0.000	210,963	214,866	92.18%	194,474	-	194,474	Government/ Agency
FSF0871	3138M5356	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	5.265	0.000	5.278	0.000	340,774	347,081	92.10%	313,850	-	313,850	Government/ Agency
FSF0872	3138LW6E6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	5.235	0.000	5.265	0.000	365,000	371,646	92.10%	336,152	-	336,152	Government/ Agency
FSF0873	31418AHJ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	5.229	0.000	5.250	0.000	132,923	135,381	92.13%	122,465	-	122,465	Government/ Agency
FSF0877	3138MQWL3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	5.294	0.000	5.293	0.000	422,940	430,970	92.07%	389,418	-	389,418	Government/ Agency
FSF0878	31417DKR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	5.176	0.002	5.288	0.002	2,223,302	2,281,130	94.46%	2,100,038	-	2,100,038	Government/ Agency
FSF0880	3138MPP58	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	5.191	0.000	5.341	0.000	97,647	100,253	94.35%	92,127	-	92,127	Government/ Agency
FSF0881	31417CNL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2042	5.151	0.002	5.272	0.002	2,412,809	2,469,952	94.46%	2,279,235	-	2,279,235	Government/ Agency
FSF0884	3138LWDV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2042	5.066	0.000	5.212	0.000	27,975	28,839	94.51%	26,439	-	26,439	Government/ Agency
FSF0885	31417CCF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	5.120	0.000	5.253	0.000	26,116	26,911	94.47%	24,672	-	24,672	Government/ Agency
FSF0886	3138EKD51	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	5.145	0.000	5.268	0.000	42,761	44,079	94.46%	40,393	-	40,393	Government/ Agency
FSF0888	31417DK77	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	5.205	0.000	5.317	0.000	182,202	187,342	94.41%	172,008	-	172,008	Government/ Agency
FSF0920	3138EKG41	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	4.453	0.002	4.897	0.002	2,504,957	2,595,825	99.83%	2,500,636	-	2,500,636	Government/ Agency
FSF0921	31417VN66	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	4.232	0.001	4.624	0.001	1,605,775	1,662,139	99.85%	1,603,287	-	1,603,287	Government/ Agency
FSF0923	3138XOC55	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2043	4.558	0.000	5.029	0.000	96,028	99,978	99.67%	95,710	-	95,710	Government/ Agency
FSF0924	31412PR60	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2039	4.186	0.000	4.551	0.000	154,420	159,768	99.85%	154,187	-	154,187	Government/ Agency
FSF0925	31417MZL0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2039	4.300	0.000	4.651	0.000	177,118	183,384	99.84%	176,837	-	176,837	Government/ Agency
FSF0926	31419AG43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	4.268	0.000	4.667	0.000	696,965	722,421	99.84%	695,865	-	695,865	Government/ Agency
FSF0927	3138XQ5A5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	5/1/2044	5.148	0.001	5.492	0.002	1,889,359	1,960,120	96.41%	1,821,625	-	1,821,625	Government/ Agency
FSF0928	3138YBPY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	5.254	0.000	5.584	0.000	320,099	333,562	96.45%	308,724	-	308,724	Government/ Agency
FSF0929	3138YEVQ7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	5.119	0.000	5.482	0.000	513,967	535,788	96.35%	495,220	-	495,220	Government/ Agency
FSF0930	3138YEV87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	5.050	0.000	5.393	0.000	409,129	426,480	96.45%	394,589	-	394,589	Government/ Agency
FSF0931	3138YENY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2045	5.460	0.002	5.620	0.002	3,087,989	3,182,409	93.73%	2,894,336	-	2,894,336	Government/ Agency
FSF0932	3138YQW7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2045	5.483	0.001	5.618	0.001	1,349,346	1,383,922	93.64%	1,263,462	-	1,263,462	Government/ Agency
FSF0934	3138ELYV9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	4.635	0.000	5.149	0.000	445,004	466,550	99.67%	443,528	-	443,528	Government/ Agency
FSF0935	3138WBSS5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2044	4.839	0.000	5.383	0.000	411,641	431,815	99.61%	410,018	-	410,018	Government/ Agency
FSF0936	3140EW5C5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	5.574	0.003	5.713	0.004	4,320,304	4,448,914	93.95%	4,058,822	-	4,058,822	Government/ Agency
FSF0937	3140E9JX5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	5.509	0.002	5.700	0.002	2,614,080	2,692,232	94.70%	2,475,470	-	2,475,470	Government/ Agency
FSF0939	3140F76S3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	5.867	0.003	5.874	0.003	3,259,803	3,341,437	90.54%	2,951,352	-	2,951,352	Government/ Agency
FSF0940	3140F8D46	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	5.889	0.001	5.892	0.001	1,261,296	1,292,904	90.73%	1,144,314	-	1,144,314	Government/ Agency
FSF0941	3140E7FG0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	5.908	0.005	5.920	0.005	5,751,085	5,998,883	90.73%	5,217,686	-	5,217,686	Government/ Agency
FSF0942	3138WJBM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	5.426	0.001	5.888	0.002	1,735,808	1,797,554	96.26%	1,670,866	-	1,670,866	Government/ Agency
FSF0943	3140EW623	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	5.259	0.001	5.678	0.001	1,427,971	1,478,519	96.29%	1,374,993	-	1,374,993	Government/ Agency
FSF0944	3140E12T9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2045	5.308	0.003	5.720	0.003	3,846,059	3,945,336	96.32%	3,704,569	-	3,704,569	Government/ Agency
FSF0945	3138WGG65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	5.635	0.001	5.764	0.001	1,244,244	1,256,512	93.57%	1,164,271	-	1,164,271	Government/ Agency
FSF0946	3138WJQ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	5.356	0.004	5.834	0.004	5,109,228	5,285,254	96.20%	4,914,883	-	4,914,883	Government/ Agency
FSF0947	3140FNJL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	5.675	0.003	5.871	0.003	3,341,552	3,388,099	93.35%	3,119,467	-	3,119,467	Government/ Agency
FSF0948	3140FMLM6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2046	5.777	0.001	5.961	0.001	1,747,422	1,773,072	93.39%	1,631,831	-	1,631,831	Government/ Agency
FSF0949	3140FRAX3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	5.818	0.002	5.985	0.002	2,272,884	2,306,066	93.39%	2,122,535	-	2,122,535	Government/ Agency
FSF0950	3138ERU57	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	5.718	0.001	5.872	0.001	738,194	749,042	93.39%	689,363	-	689,363	Government/ Agency
FSF0951	3140FP4G1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	5.762	0.001	5.962	0.001	1,149,714	1,166,834	93.35%	1,073,302	-	1,073,302	Government/ Agency
FSF0952	3140E4WF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2045	5.566	0.001	5.760	0.001	882,318	891,154	93.57%	825,608	-	825,608	Government/ Agency
FSF0953	3138WE4D8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	5.604	0.000	5.722	0.000	409,101	413,043	93.64%	383,062	-	383,062	Government/ Agency
FSF0954	3140GS7L0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2047	5.726	0.001	5.945	0.001	1,433,382	1,466,765	93.32%	1,337,669	-	1,337,669	Government/ Agency
FSF0955	3138WKRE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	5.676	0.001	5.892	0.001	658,538	672,563	93.32%	614,565	-	614,565	Government/ Agency
FSF0956	3138WKRC1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	5.708	0.001	5.918	0.001	659,980	674,014	93.32%	615,910	-	615,910	Government/ Agency
FSF0957	3140FQWY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	5.599	0.001	5.879	0.002	1,821,341	1,860,572	93.35%	1,700,292	-	1,700,292	Government/ Agency
FSF0958	3140FTRN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2047	5.529	0.001	5.862	0.001	1,214,392	1,243,392	93.32%	1,133,302	-	1,133,302	Government/ Agency
FSF0959	3140FQY27	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	5.815	0.001	5.985	0.001	669,614	684,987	93.35%	625,110	-	625,110	Government/ Agency
FSF0960	3140FUKP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2047	5.817	0.000	6.020	0.000	531,040	543,345	93.32%	495,580	-	495,580	Government/ Agency
FSF0961	3138WJBN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	5.443	0.003	5.900	0.003	3,321,782	3,451,950	96.26%	3,197,504	-	3,197,504	Government/ Agency
FSF0962	3140J6GL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2047	5.341	0.002	5.824	0.002	2,572,204	2,673,778	96.26%	2,475,970	-	2,475,970	Government/ Agency
FSF0963	31418CCJ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	5.666	0.001	5.878	0.001	1,156,523	1,179,914	93.42%	1,080,381	-	1,080,381	Government/ Agency
FSF0964	3140F4A22	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2046	5.612	0.001	5.860	0.001	782,616	798,467	93.42%	731,091	-	731,091	Government/ Agency
FSF0965	31418CBR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	5.666	0.001	5.873	0.001	930,873	949,717	93.42%	869,588	-	869,588	Government/ Agency
FSF0966	3140FHSV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2046	5.622	0.001	5.868	0.001	1,196,633	1,220,839	93.39%	1,117,477	-	1,117,477	Government/ Agency
FSF0968	3138WJZ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	5.720	0.001	5.913	0.001	1,567,524	1,599,056	93.35%	1,463,344	-	1,463,344	Government/ Agency
FSF0969	3138WKRK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2047	5.360	0.002	5.893	0.003	3,030,122	3,110,353	96.23%	2,915,808	-	2,915,808	Government/ Agency
FSF0970	31418CS47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2048	5.760	0.003	5.993	0.003	3,501,982	3,525,433	93.26%	3,265,952	-	3,265,952	Government/ Agency
FSF0971	3140FFMG3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2046	4.972	0.001	5.649	0.001	1,095,717	1,126,813	99.11%	1,085,917	-	1,085,917	Government/ Agency
FSF0972	3140GR3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2048	4.676	0.000	5.508	0.000	164,980	169,768	98.70%	162,834	-	162,834	Government/ Agency

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

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	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
FSF0973	3140Q7HV2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2047	4.972	0.001	5.747	0.002	1,922,898	1,978,096	98.92%	1,902,096	-	1,902,096	Government/ Agency
FSF0974	3140HFGR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	4.733	0.000	5.590	0.000	388,376	399,673	98.70%	383,324	-	383,324	Government/ Agency
FSF0975	3140HFG29	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	4.756	0.001	5.592	0.001	1,572,742	1,621,212	98.70%	1,552,287	-	1,552,287	Government/ Agency
FSF0976	3140H7LL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	4.702	0.002	5.573	0.003	3,213,318	3,306,476	98.70%	3,171,526	-	3,171,526	Government/ Agency
FSF0977	31418CXP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2048	4.780	0.000	5.641	0.000	36,015	37,061	98.67%	35,535	-	35,535	Government/ Agency
FSF0978	31418CS62	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2048	4.813	0.000	5.638	0.000	114,947	118,259	98.82%	113,596	-	113,596	Government/ Agency
FSF0979	31418CXN9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2048	5.325	0.002	5.915	0.002	2,160,153	2,160,021	96.16%	2,077,310	-	2,077,310	Government/ Agency
FSF0980	3140JLP99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2048	4.815	0.001	5.704	0.001	1,063,048	1,093,750	98.48%	1,046,897	-	1,046,897	Government/ Agency
FSF0981	31418CZJ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2048	4.740	0.001	5.578	0.001	1,733,603	1,783,460	98.64%	1,709,973	-	1,709,973	Government/ Agency
FSF0982	3140JSZQ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2049	5.657	0.000	6.059	0.000	576,326	588,354	92.89%	535,321	-	535,321	Government/ Agency
FSF0983	3140JXKA5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2049	6.250	0.000	6.235	0.000	46,924	47,503	89.76%	42,117	-	42,117	Government/ Agency
FSF0985	3133KHGV2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2050	5.815	0.004	6.217	0.004	4,652,198	4,907,818	92.67%	4,311,021	-	4,311,021	Government/ Agency
FSF0986	3133A4PK6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	5/1/2050	6.682	0.013	6.403	0.012	14,649,774	15,142,316	85.82%	12,572,903	-	12,572,903	Government/ Agency
FSF0987	3140XR52	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2050	6.357	0.009	6.310	0.009	10,809,929	11,292,458	89.84%	9,712,073	-	9,712,073	Government/ Agency
FSF0993	3140QEB50	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	7/1/2050	6.697	0.012	6.417	0.012	14,282,321	14,863,587	85.95%	12,275,396	-	12,275,396	Government/ Agency
FSF0995	3133GKG23	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2049	5.733	0.004	6.213	0.005	5,282,797	5,577,638	92.82%	4,903,629	-	4,903,629	Government/ Agency
FSF0996	3133A9ZV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	9/1/2050	6.653	0.006	6.371	0.006	6,775,374	7,095,932	85.76%	5,810,608	-	5,810,608	Government/ Agency
FSF0997	3133A8LC9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2050	6.597	0.008	6.312	0.008	9,752,263	10,177,066	85.82%	8,369,703	-	8,369,703	Government/ Agency
FSF0998	3140X8KN6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	11/1/2050	6.732	0.011	6.443	0.011	13,066,486	13,643,348	85.76%	11,205,908	-	11,205,908	Government/ Agency
FSF1002	3133AB2K5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	11/1/2050	6.657	0.011	6.372	0.011	12,616,208	13,179,972	85.76%	10,819,747	-	10,819,747	Government/ Agency
FSF1004	3140XAEY4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2051	6.209	0.009	6.202	0.009	10,740,541	11,302,387	89.24%	9,584,953	-	9,584,953	Government/ Agency
FSF1005	3140QGE94	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2050	6.466	0.005	6.415	0.005	5,634,049	5,918,101	89.30%	5,031,396	-	5,031,396	Government/ Agency
FSF1006	3140KEHY7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2050	6.452	0.005	6.408	0.004	5,142,719	5,371,048	89.27%	4,591,015	-	4,591,015	Government/ Agency
FSF1009	3140XAYT3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2050	5.881	0.004	6.228	0.004	4,857,613	5,130,968	92.64%	4,499,854	-	4,499,854	Government/ Agency
FSF1011	3140XCZ92	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	9/1/2051	6.880	0.026	6.562	0.025	28,823,011	29,897,081	85.39%	24,610,727	-	24,610,727	Government/ Agency
FSF1012	3140XDPD2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	10/1/2051	6.527	0.038	6.456	0.037	42,756,126	44,748,050	88.99%	38,049,053	-	38,049,053	Government/ Agency
FSF1013	3140XDNF9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2051	6.460	0.013	6.433	0.013	14,346,136	15,020,940	89.43%	12,829,517	-	12,829,517	Government/ Agency
FSF1014	3140XDWE2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2051	6.465	0.009	6.441	0.009	10,071,529	10,497,314	89.40%	9,003,658	-	9,003,658	Government/ Agency
FSF1015	3140XB6S4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2051	6.480	0.009	6.420	0.009	10,051,354	10,433,821	89.12%	8,957,353	-	8,957,353	Government/ Agency
FSF1016	3140QL3A2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2051	5.838	0.004	6.248	0.004	4,716,390	4,986,132	92.42%	4,359,083	-	4,359,083	Government/ Agency
FSF1017	3140XD3U8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2051	6.492	0.020	6.486	0.020	22,926,383	23,833,440	88.93%	20,388,061	-	20,388,061	Government/ Agency
FSF1018	3140MBCU4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	1/1/2052	6.836	0.010	6.550	0.010	11,344,649	11,403,962	85.90%	9,745,202	-	9,745,202	Government/ Agency
FSF1019	3140XFJA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	1/1/2052	6.826	0.039	6.568	0.037	43,281,371	43,434,911	85.90%	37,179,265	-	37,179,265	Government/ Agency
FSF1020	3140XF4J7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	3/1/2052	6.437	0.021	6.463	0.021	23,542,228	23,660,229	89.51%	21,071,824	-	21,071,824	Government/ Agency
FSF1021	3140MGDV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2052	5.821	0.010	6.260	0.011	12,609,500	12,897,894	91.77%	11,571,473	-	11,571,473	Government/ Agency
FSF1022	3133B5KV3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2052	5.922	0.010	6.304	0.011	12,591,715	12,879,466	91.77%	11,555,152	-	11,555,152	Government/ Agency
FSF1024	3133KNJ79	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2052	5.843	0.030	6.242	0.032	36,319,684	37,207,842	91.77%	33,329,811	-	33,329,811	Government/ Agency
FSF1026	3140XHL54	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2052	4.925	0.023	5.702	0.027	32,725,424	32,316,748	94.81%	31,028,081	-	31,028,081	Government/ Agency
FSF1027	3140MWHU8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2052	4.270	0.007	5.408	0.009	11,475,977	11,525,022	97.14%	11,147,411	-	11,147,411	Government/ Agency
FSF1028	3140MUW63	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2052	4.205	0.007	5.347	0.009	11,903,490	11,954,374	97.14%	11,562,683	-	11,562,683	Government/ Agency
FSF1030	3140MSU86	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2052	3.487	0.013	5.012	0.019	25,352,731	25,806,476	99.19%	25,147,615	-	25,147,615	Government/ Agency
FSF1031	3140XHVJ3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2052	4.151	0.012	5.347	0.016	20,182,011	20,283,471	97.67%	19,711,401	-	19,711,401	Government/ Agency
FSF1032	3140MRAX5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2052	4.914	0.010	5.668	0.012	14,720,581	14,514,401	94.69%	13,938,680	-	13,938,680	Government/ Agency
FSF1033	3140MXZY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2052	3.461	0.012	4.946	0.017	23,207,160	23,712,986	99.32%	23,048,412	-	23,048,412	Government/ Agency
FSF1034	3132DNYG2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	10/1/2052	3.144	0.009	4.787	0.014	18,902,576	18,947,743	100.07%	18,915,042	-	18,915,042	Government/ Agency
FSF1035	3140XJBV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2052	4.115	0.014	5.312	0.018	23,383,281	22,717,775	97.95%	22,903,788	-	22,903,788	Government/ Agency
FSF1036	3132DN3T8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	10/1/2052	3.278	0.008	4.752	0.012	16,840,652	16,683,742	99.25%	16,714,929	-	16,714,929	Government/ Agency
FS																



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

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR <sup>1</sup>	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
GSF0088	36208HST4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/15/2027	1.194	0.000	1.221	0.000	36,174	36,192	102.21%	36,973	-	36,973	Government/ Agency
GSF0091	36206EDP7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2025	0.692	0.000	0.696	0.000	7,244	7,246	100.75%	7,298	-	7,298	Government/ Agency
GSF0094	36207NEN0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	0.961	0.000	0.975	0.000	14,506	14,511	101.49%	14,722	-	14,722	Government/ Agency
GSF0096	36208UYA9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/15/2027	1.128	0.000	1.147	0.000	9,798	9,814	101.99%	9,993	-	9,993	Government/ Agency
GSF0097	36206DST5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2026	0.961	0.000	0.969	0.000	1,395	1,395	101.49%	1,416	-	1,416	Government/ Agency
GSF0098	36207FFF3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2026	0.961	0.000	0.969	0.000	1,249	1,250	101.49%	1,268	-	1,268	Government/ Agency
GSF0099	36207UJ74	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	0.045	0.000	0.045	0.000	24	24	99.76%	24	-	24	Government/ Agency
GSF0101	36206AM42	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/15/2025	0.633	0.000	0.636	0.000	2,331	2,337	100.61%	2,345	-	2,345	Government/ Agency
GSF0102	36207MRY4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	2/15/2028	1.194	0.000	1.220	0.000	2,645	2,652	102.21%	2,703	-	2,703	Government/ Agency
GSF0104	36225ART9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	0.859	0.000	0.871	0.000	5,986	5,995	101.22%	6,059	-	6,059	Government/ Agency
GSF0112	36209HMN2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	1.401	0.000	1.413	0.000	28,569	28,647	103.45%	29,555	-	29,555	Government/ Agency
GSF0115	36208PNU8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/15/2028	1.310	0.000	1.323	0.000	2,226	2,226	102.58%	2,284	-	2,284	Government/ Agency
GSF0126	36209AR77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	1.273	0.000	1.280	0.000	3,605	3,615	102.97%	3,712	-	3,712	Government/ Agency
GSF0150	36208VS22	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	4/15/2028	1.382	0.000	1.386	0.000	10,791	10,797	103.37%	11,155	-	11,155	Government/ Agency
GSF0163	36207MT48	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	1.382	0.000	1.385	0.000	3,016	3,016	103.37%	3,118	-	3,118	Government/ Agency
GSF0170	36208VSH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	1.380	0.000	1.386	0.000	11,959	11,959	103.37%	12,362	-	12,362	Government/ Agency
GSF0178	36209NFE7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	1.436	0.000	1.451	0.000	7,673	7,679	102.37%	7,854	-	7,854	Government/ Agency
GSF0179	36208PT81	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	1.432	0.000	1.456	0.000	24,827	24,859	102.37%	25,414	-	25,414	Government/ Agency
GSF0180	36209STU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	0.920	0.000	0.924	0.000	1,011	1,012	101.00%	1,021	-	1,021	Government/ Agency
GSF0192	36209HJ55	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/15/2028	1.509	0.000	1.637	0.000	28,820	28,820	102.36%	29,500	-	29,500	Government/ Agency
GSF0197	36202CAQ3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/20/2028	1.401	0.000	1.452	0.000	608	608	102.85%	626	-	626	Government/ Agency
GSF0203	36208CFF9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	1.417	0.000	1.460	0.000	20,920	20,963	102.37%	21,415	-	21,415	Government/ Agency
GSF0210	36207SQY2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	7/15/2027	0.954	0.000	0.958	0.000	9,889	9,941	101.86%	10,073	-	10,073	Government/ Agency
GSF0218	36203K7A6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2024	0.198	0.000	0.198	0.000	7,100	7,098	100.07%	7,105	-	7,105	Government/ Agency
GSF0220	36209RLJ0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	1.809	0.000	1.825	0.000	7,228	7,228	104.86%	7,579	-	7,579	Government/ Agency
GSF0228	36208EXT5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	1.200	0.000	1.205	0.000	13,492	13,522	103.41%	13,952	-	13,952	Government/ Agency
GSF0229	36208HMM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	0.440	0.000	0.441	0.000	84	84	100.62%	84	-	84	Government/ Agency
GSF0233	36212AXC4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	1.566	0.000	1.565	0.000	23,653	23,803	104.08%	24,619	-	24,619	Government/ Agency
GSF0236	36207FD40	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	9/15/2026	0.904	0.000	0.910	0.000	3,063	3,065	101.71%	3,115	-	3,115	Government/ Agency
GSF0238	36225A7H7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/15/2028	1.364	0.000	1.431	0.000	7,024	7,033	102.23%	7,181	-	7,181	Government/ Agency
GSF0239	36208YLV7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/15/2028	1.344	0.000	1.368	0.000	39,821	39,842	102.11%	40,659	-	40,659	Government/ Agency
GSF0240	36208DB46	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/15/2027	1.020	0.000	1.028	0.000	8,339	8,347	101.24%	8,442	-	8,442	Government/ Agency
GSF0241	36207BBG4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2029	1.723	0.000	1.745	0.000	78,102	78,167	103.18%	80,583	-	80,583	Government/ Agency
GSF0242	36225BHF8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/15/2030	1.512	0.000	1.602	0.000	34,768	34,779	102.76%	35,729	-	35,729	Government/ Agency
GSF0246	36225BKT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/15/2030	1.792	0.000	1.863	0.000	3,672	3,709	104.18%	3,826	-	3,826	Government/ Agency
GSF0247	36225BKC1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2030	1.668	0.000	1.730	0.000	8,553	8,623	103.83%	8,881	-	8,881	Government/ Agency
GSF0261	36211FQZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	11/15/2030	1.980	0.000	1.973	0.000	2,045	2,093	105.39%	2,156	-	2,156	Government/ Agency
GSF0271	36200KKH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2033	2.578	0.000	2.728	0.000	48,040	48,093	102.16%	49,076	-	49,076	Government/ Agency
GSF0272	36212M7L7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/15/2032	2.091	0.000	2.299	0.000	37,427	37,663	102.74%	38,452	-	38,452	Government/ Agency
GSF0274	36202SWK0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/15/2033	2.693	0.000	2.854	0.000	380,088	380,598	102.28%	388,768	-	388,768	Government/ Agency
GSF0275	36200MN33	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	2.315	0.000	2.512	0.000	39,983	40,183	103.14%	41,238	-	41,238	Government/ Agency
GSF0276	36200MNC3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	2.133	0.000	2.323	0.000	20,469	20,574	102.78%	21,038	-	21,038	Government/ Agency
GSF0277	36200MHU0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/15/2033	2.561	0.000	2.805	0.000	7,556	7,603	103.54%	7,824	-	7,824	Government/ Agency
GSF0279	36201F6T9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/15/2032	2.504	0.000	2.680	0.000	49,428	49,706	103.41%	51,111	-	51,111	Government/ Agency
GSF0284	36295LKA8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/15/2037	3.390	0.000	3.602	0.000	27,770	27,668	104.78%	29,096	-	29,096	Government/ Agency
GSF0285	36294RB73	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/15/2037	3.120	0.000	3.507	0.000	332,259	331,030	104.48%	347,155	-	347,155	Government/ Agency
GSF0286	36295FKM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/15/2037	3.270	0.000	3.485	0.000	124,344	123,779	102.96%	128,029	-	128,029	Government/ Agency
GSF0287	36241KLQ9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2037	3.140	0.000	3.365	0.000	158,198	157,503	102.83%	162,683	-	162,683	Government/ Agency
GSF0289	36294SKJ5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/15/2037	3.323	0.000	3.577	0.000	34,790	34,635	103.05%	35,853	-	35,853	Government/ Agency
GSF0290	3620AECZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/15/2040	4.123	0.000	4.358	0.000	243,760	245,431	97.08%	236,652	-	236,652	Government/ Agency
GSF0291	3620C0YV2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	4.350	0.000	4.589	0.000	453,140	456,359	97.01%	439,574	-	439,574	Government/ Agency
GSF0292	3620C0YX0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	4.142	0.000	4.393	0.000	209,446	210,914	97.08%	203,339	-	203,339	Government/ Agency
GSF0293	3620A7ZP3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/15/2040	4.224	0.000	4.619	0.000	482,810	489,253	98.94%	477,671	-	477,671	Government/ Agency
FSB0005	31380RFX8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2028	1.358	0.000	1.412	0.000	33,837	33,837	101.47%	34,334	-	34,334	Government/ Agency
FSB0016	31371HX86	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2029	1.607	0.000	1.821	0.000	497	497	101.59%	505	-	505	Government/ Agency
FSB0017	31383R6Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2029	1.596	0.000	1.679	0.000	46,587	46,587	103.19%	48,073	-	48,073	Government/ Agency
FSB0033	31371JL36	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/1/2030	1.761	0.000	1.960	0.000	106	106	105.20%	112	-	112	Government/ Agency
FSB0042	31383WPF2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	8/1/2030	1.963	0.000	1.980	0.000	29,019	29,231	106.19%	30,814	-	30,814	Government/ Agency
FSB0072	31389MUN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2032	2.727	0.000	2.918	0.000	108,785	108,740	100.43%	109,254	-	109,254	Government/ Agency
FSB0077	31391CVA0A	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2033	0.190	0.000	0.190	0.000	5,811	5,809	99.44%	5,779	-	5,779	Government/ Agency
CMB0043	12630DAY0	AAA PRIVATE LABEL CMBS	AAA PRIVATE-LABEL CMB0S	4.24%	2/10/2047	0.073	0.000	0.073	0.000	969,916	988,162	99.83%	968,300	-	968,300	AAA
CMB0044	12591UAF0	PRIVATE LABEL CMBS	AAA PRIVATE-LABEL CMB0S	3.96%	3/10/2047	0.074	0.000	0.075	0.000	1,991,988	2,031,774	98.85%	1,969,051	-	1,969,051	AAA

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

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	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
CMB0045	12591TAE6	PRIVATE LABEL CMBS	AAA PRIVATE-LABEL CMBOS	4.01%	4/10/2047	0.114	0.000	0.114	0.000	10,481,320	10,681,696	98.87%	10,363,008	-	10,363,008	AAA
CMB0046	46641WAV9	PRIVATE LABEL CMBS	AAA PRIVATE-LABEL CMBOS	4.00%	4/15/2047	0.183	0.000	0.183	0.000	1,128,845	1,150,392	99.47%	1,122,896	-	1,122,896	AAA
CMB0050	17322VAT3	PRIVATE LABEL CMBS	AAA PRIVATE-LABEL CMBOS	3.62%	7/10/2047	0.497	0.001	0.497	0.001	8,000,000	8,151,320	98.29%	7,863,100	-	7,863,100	AAA
GCL0170	3617U7V89	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.59%	8/15/2064	8.309	0.017	8.328	0.017	16,265,577	17,222,394	81.13%	8,281,185	26,046,823	34,328,008	Government/ Agency
GCL0174	3617V84Y9	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.05%	12/15/2063	3.527	0.026	3.546	0.026	52,093,339	53,132,009	94.02%	45,827,284	52,651,661	98,478,945	Government/ Agency
GCL0178	3617F2DL8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.25%	4/15/2064	8.209	0.021	8.236	0.022	21,949,373	23,957,905	79.45%	8,402,751	43,978,627	52,381,378	Government/ Agency
GCL0179	3617XRBV3	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.24%	1/15/2064	7.747	0.025	7.778	0.025	24,104,160	24,636,992	86.69%	20,586,934	2,326,640	22,913,574	Government/ Agency
GCL0180	3617YPFY6	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.08%	2/15/2064	7.672	0.016	7.701	0.016	14,276,511	14,617,491	93.46%	13,267,585	1,150,489	14,418,074	Government/ Agency
GCL0181	3617XRB50	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.69%	8/15/2063	7.659	0.010	7.693	0.011	9,884,527	10,051,536	90.52%	8,699,636	2,618,673	11,318,309	Government/ Agency
GCL0182	3617FTAZ1	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.60%	1/15/2064	7.660	0.005	7.693	0.005	4,648,533	4,815,458	90.02%	4,158,734	259,467	4,418,201	Government/ Agency
GCL0183	3617YXC55	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.14%	9/15/2063	7.400	0.012	7.432	0.012	11,196,600	11,398,234	94.12%	10,538,789	-	10,538,789	Government/ Agency
GCL0184	3617FTA32	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.75%	1/15/2064	7.584	0.006	7.617	0.006	5,511,900	5,705,136	91.16%	4,999,038	290,100	5,289,138	Government/ Agency
GCL0185	3617YXDK1	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	5.17%	7/15/2064	7.596	0.013	7.615	0.013	10,470,223	10,599,521	105.57%	11,069,106	279,777	11,348,883	Government/ Agency
GCL0186	3618FUEJ8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	5.90%	8/15/2065	8.133	0.000	8.134	0.000	25,000	135,354	106.70%	300,302	4,084,600	4,384,902	Government/ Agency
GCL0187	FWDGCL187	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	5.92%	1/15/2066	8.397	0.000	8.389	0.000	-	(613,335)	107.56%	1,297,343	17,152,000	18,449,343	Government/ Agency
GCL0188	FWDGCL188	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	5.92%	5/15/2065	8.031	0.000	8.037	0.000	-	(212,275)	107.05%	375,426	5,327,000	5,702,426	Government/ Agency
GCL0189	3617FTE53	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	6.15%	8/15/2065	8.299	0.022	8.295	0.022	15,602,777	15,961,442	109.68%	17,232,401	1,233,223	18,465,624	Government/ Agency
GCL0190	3617FTE38	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	6.15%	4/15/2065	8.281	0.018	8.277	0.018	12,898,276	13,271,382	109.68%	14,595,694	4,638,124	19,233,818	Government/ Agency
GCL0191	FWDGCL191	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	6.10%	8/15/2065	7.987	0.000	7.988	0.000	-	65,715	110.34%	224,499	2,171,000	2,395,499	Government/ Agency
GCL0192	FWDGCL192	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	5.34%	9/15/2065	8.070	0.000	8.069	0.000	-	733,492	106.50%	1,362,219	20,956,900	22,319,119	Government/ Agency
GMF0219	217745AB4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.25%	4/20/2037	0.058	0.000	0.058	0.000	15,290,000	15,286,043	99.78%	15,256,393	-	15,256,393	Government/ Agency
GMF0223	36184QBX1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.45%	6/15/2055	1.431	0.001	1.436	0.001	2,419,712	2,338,285	99.72%	2,412,879	-	2,412,879	Government/ Agency
GMF0237	36193CAA2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.10%	5/15/2051	2.213	0.001	2.223	0.001	3,683,721	3,950,822	98.19%	3,616,983	-	3,616,983	Government/ Agency
GMF0238	3617A45T1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.67%	11/15/2035	2.025	0.004	2.033	0.004	12,226,661	12,489,141	97.17%	11,880,597	-	11,880,597	Government/ Agency
GMF0244	36180CVN6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.92%	8/15/2039	1.541	0.009	1.546	0.009	37,988,918	39,590,818	97.05%	36,867,713	-	36,867,713	Government/ Agency
GMF0251	36193DFR8	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.62%	12/15/2057	3.534	0.014	3.553	0.014	27,646,737	28,088,808	95.41%	26,376,784	-	26,376,784	Government/ Agency
GMF0252	36186PSX3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.60%	6/15/2057	3.133	0.006	3.149	0.006	13,202,781	13,625,392	96.34%	12,719,823	-	12,719,823	Government/ Agency
GMF0261	36189YXT4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.53%	4/15/2042	3.017	0.007	3.033	0.007	15,023,644	15,400,002	95.48%	14,344,395	-	14,344,395	Government/ Agency
GMF0273	36197CYB0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.38%	1/15/2060	5.120	0.041	5.144	0.041	57,655,843	57,660,826	93.59%	53,961,487	-	53,961,487	Government/ Agency
GMF0274	36196BL50	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.65%	10/15/2058	4.176	0.006	4.199	0.006	9,965,815	10,103,223	95.68%	9,535,331	-	9,535,331	Government/ Agency
GMF0276	3617MRWR1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.03%	1/15/2056	5.311	0.021	5.334	0.021	29,435,774	31,204,650	91.59%	26,959,990	-	26,959,990	Government/ Agency
GMF0279	3617GORF9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.74%	8/15/2059	4.785	0.010	4.809	0.010	15,169,256	15,438,350	95.54%	14,492,298	-	14,492,298	Government/ Agency
GMF0280	3617G0QU7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.34%	9/15/2059	4.874	0.011	4.899	0.011	16,496,292	16,787,051	92.59%	15,273,999	-	15,273,999	Government/ Agency
GMF0282	3617ATJK0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.39%	2/15/2059	4.438	0.009	4.462	0.009	13,815,616	14,063,046	93.56%	12,925,448	-	12,925,448	Government/ Agency
GMF0284	3617MRW26	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.32%	9/15/2060	5.683	0.020	5.706	0.020	26,407,582	27,742,573	85.65%	22,618,014	-	22,618,014	Government/ Agency
GMF0289	3617QRG87	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.74%	4/15/2057	5.811	0.018	5.834	0.018	23,288,560	25,167,103	88.26%	20,554,832	-	20,554,832	Government/ Agency
GMF0291	3617QCSM6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.78%	8/15/2058	5.832	0.008	5.855	0.008	10,406,709	11,257,563	88.48%	9,208,106	-	9,208,106	Government/ Agency
GMF0292	3617HVYX3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.30%	9/15/2060	5.590	0.006	5.612	0.006	7,460,432	7,633,266	91.82%	6,850,079	-	6,850,079	Government/ Agency
GMF0293	3617GCD87	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.27%	4/15/2046	5.535	0.018	5.558	0.018	23,493,070	24,627,683	89.22%	20,960,917	-	20,960,917	Government/ Agency
GMF0294	3617URRH0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.17%	8/15/2059	6.026	0.028	6.050	0.028	33,626,978	36,988,498	89.34%	30,040,930	-	30,040,930	Government/ Agency
GMF0295	3617JMZP7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.75%	11/15/2060	5.660	0.009	5.683	0.009	11,000,855	11,323,388	93.58%	10,294,810	-	10,294,810	Government/ Agency
GMF0296	3617AU3D0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.53%	1/15/2061	5.708	0.006	5.731	0.006	6,937,652	7,137,077	97.74%	6,781,034	-	6,781,034	Government/ Agency
GMF0297	3617AU3F5	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.53%	1/15/2061	5.708	0.006	5.731	0.006	7,597,015	7,815,341	97.74%	7,425,512	-	7,425,512	Government/ Agency
GMF0298	3617W6V97	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.08%	11/15/2056	6.457	0.041	6.483	0.041	50,876,394	52,723,588	83.97%	42,720,297	-	42,720,297	Government/ Agency
GMF0299	3617W9QW6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.94%	11/15/2059	6.326	0.039	6.352	0.039	46,459,116	51,381,850	87.41%	40,610,564	-	40,610,564	Government/ Agency
GMF0300	3617XJD31	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.36%	5/15/2061	6.771	0.047	6.799	0.047	50,497,887	55,799,968	90.35%	45,625,598	-	45,625,598	Government/ Agency
GMF0302	36197JZS7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.37%	2/15/2034</											

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

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
								EFF DUR <sup>1</sup>	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
GMP0006	167570PC8	GNMA MF PLC BACKED MUNI	MULTIFAMILY REVENUE BONDS	4.90%	3/20/2044	0.106	0.000	0.000	0.106	0.000	1,000,000	992,127	100.04%	1,000,403	-	1,000,403	Government/ Agency
PMB0159	81299B9R8	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.60%	6/1/2038	0.089	0.000	0.000	0.089	0.000	1,929,883	1,931,848	99.84%	1,926,803	-	1,926,803	Government/ Agency
PMB0166	81299H927	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.87%	5/1/2044	0.089	0.000	0.000	0.089	0.000	1,547,301	1,546,513	99.88%	1,545,479	-	1,545,479	Government/ Agency
PMB0170	999684251	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.40%	8/1/2046	0.089	0.000	0.000	0.089	0.000	3,411,787	3,413,223	99.96%	3,410,575	-	3,410,575	Government/ Agency
PMB0174	999754344	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.89%	4/1/2038	0.089	0.000	0.000	0.089	0.000	3,638,326	3,640,774	99.89%	3,634,157	-	3,634,157	Government/ Agency
PMB0176	999768880	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.60%	1/1/2050	1.011	0.000	0.000	1.014	0.000	3,105,991	3,122,791	99.79%	3,099,415	-	3,099,415	Government/ Agency
PMB0178	45202T9V1	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.80%	1/1/2053	3.435	0.001	0.001	3.453	0.001	1,897,180	1,904,584	101.89%	1,933,027	-	1,933,027	Government/ Agency
PMB0181	57586NHHK0	FHA MF PC	MF PERMANENT RISK-SHARE PC	4.00%	12/1/2053	3.044	0.026	0.026	3.060	0.027	59,075,000	59,051,893	95.86%	56,630,654	-	56,630,654	Government/ Agency
PMB0183	64199AKB9	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.65%	12/1/2037	0.090	0.000	0.000	0.090	0.000	7,120,894	7,206,676	99.54%	7,087,981	-	7,087,981	Government/ Agency
PMB0184	57599CYU8	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.17%	2/1/2050	0.867	0.001	0.001	0.869	0.001	7,262,319	7,696,282	97.70%	7,094,937	-	7,094,937	Government/ Agency
PMB0186	57499ANM3	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.72%	2/15/2062	6.576	0.004	0.004	6.603	0.004	4,384,443	4,393,766	90.47%	3,966,430	-	3,966,430	Government/ Agency
PMB0187	57599CZX1	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.90%	3/15/2062	6.743	0.003	0.003	6.771	0.003	3,055,654	3,058,933	91.50%	2,795,786	-	2,795,786	Government/ Agency
PMB0188	57599DDSA	FHA MF PC	MF PERMANENT RISK-SHARE PC	2.50%	4/1/2063	7.275	0.005	0.005	7.306	0.005	5,649,929	5,657,739	80.65%	4,556,493	-	4,556,493	Government/ Agency
PMB0189	53999AFS3	FHA MF PC	MF PERMANENT RISK-SHARE PC	4.10%	12/1/2060	5.558	0.017	0.017	5.580	0.017	21,285,345	21,304,418	90.22%	19,204,234	-	19,204,234	Government/ Agency
FNP0111	31377TT48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.96%	1/1/2029	0.054	0.000	0.000	0.054	0.000	185,142	185,259	99.62%	184,446	-	184,446	Government/ Agency
FNP0253	31381RK78	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.69%	6/1/2041	2.049	0.001	0.001	2.058	0.001	4,077,115	4,151,313	101.24%	4,127,712	-	4,127,712	Government/ Agency
FNP0254	31381RK86	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.75%	6/1/2041	2.116	0.001	0.001	2.125	0.001	1,980,504	2,022,131	102.31%	2,026,333	-	2,026,333	Government/ Agency
FNP0260	31381SN99	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.69%	6/1/2035	2.289	0.000	0.000	2.300	0.000	490,898	498,309	99.02%	486,077	-	486,077	Government/ Agency
FNP0263	31381U2P1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.30%	8/1/2029	2.671	0.001	0.001	2.684	0.001	3,209,822	3,197,796	102.01%	3,274,307	-	3,274,307	Government/ Agency
FNP0268	3138L3SY2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.99%	6/1/2025	1.394	0.001	0.001	1.398	0.001	2,487,108	2,487,295	97.20%	2,417,569	-	2,417,569	Government/ Agency
FNP0280	3138L7T48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.36%	10/1/2029	4.661	0.007	0.007	4.684	0.007	10,212,330	10,214,005	95.18%	9,719,993	-	9,719,993	Government/ Agency
FNP0282	3138L7VB9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.40%	10/1/2026	2.511	0.001	0.001	2.523	0.001	2,655,324	2,656,890	97.08%	2,577,656	-	2,577,656	Government/ Agency
FNP0283	3138L9FR8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.04%	4/1/2030	5.223	0.018	0.018	5.247	0.018	24,377,586	24,408,516	92.99%	22,667,742	-	22,667,742	Government/ Agency
FNP0284	3138L9JU7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.42%	4/1/2035	7.601	0.005	0.005	7.611	0.005	4,898,719	4,942,649	91.23%	4,469,102	-	4,469,102	Government/ Agency
FNP0285	3138L9J29	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.05%	4/1/2030	5.094	0.018	0.018	5.117	0.018	25,030,090	25,040,721	93.00%	23,277,733	-	23,277,733	Government/ Agency
FNP0286	3138L9LM2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.12%	4/1/2030	5.092	0.009	0.009	5.115	0.009	12,313,287	12,314,800	92.81%	11,427,839	-	11,427,839	Government/ Agency
FNP0287	3138L9XT4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.21%	5/1/2030	5.037	0.004	0.004	5.059	0.004	6,247,429	6,283,531	93.29%	5,828,289	-	5,828,289	Government/ Agency
FNP0288	3138L92T8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.18%	5/1/2035	5.259	0.006	0.006	5.279	0.006	8,562,149	8,633,926	92.58%	7,926,581	-	7,926,581	Government/ Agency
FNP0289	3138L9XB3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.02%	6/1/2027	3.057	0.002	0.002	3.073	0.002	3,506,983	3,508,752	95.52%	3,349,765	-	3,349,765	Government/ Agency
FNP0290	3138LAPD5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.63%	7/1/2035	8.010	0.023	0.023	8.014	0.023	20,848,023	20,866,176	92.25%	19,232,718	-	19,232,718	Government/ Agency
FNP0294	3138LCBV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.31%	10/1/2027	3.338	0.007	0.007	3.356	0.007	14,668,955	14,697,367	96.11%	14,098,479	-	14,098,479	Government/ Agency
FNP0298	3138LBAX5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.70%	11/1/2025	1.761	0.004	0.004	1.768	0.004	13,984,717	13,985,491	96.36%	13,475,114	-	13,475,114	Government/ Agency
FNP0307	3138LDFF0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	4/1/2028	3.766	0.008	0.008	3.787	0.008	15,195,499	15,215,754	94.30%	14,328,596	-	14,328,596	Government/ Agency
FNP0309	3138LD6N8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.91%	6/1/2031	6.524	0.022	0.022	6.549	0.022	25,000,000	25,075,874	90.24%	22,559,500	-	22,559,500	Government/ Agency
FNP0315	3138LEM57	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.46%	8/1/2026	2.502	0.009	0.009	2.514	0.009	25,830,000	25,830,822	93.97%	24,273,484	-	24,273,484	Government/ Agency
FNP0320	3138LGKE5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	12/1/2026	2.684	0.006	0.006	2.698	0.006	14,728,239	14,732,484	94.60%	13,932,178	-	13,932,178	Government/ Agency
FNP0321	3138ET5Z5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.13%	5/1/2026	2.187	0.001	0.001	2.197	0.001	3,099,719	3,109,573	96.29%	2,984,631	-	2,984,631	Government/ Agency
FNP0327	3138LHTV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.14%	4/1/2029	4.498	0.005	0.005	4.523	0.005	7,418,807	7,424,926	94.39%	7,002,538	-	7,002,538	Government/ Agency
FNP0330	3138LJCH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.94%	6/1/2027	3.105	0.012	0.012	3.122	0.012	27,267,925	27,275,436	95.23%	25,965,881	-	25,965,881	Government/ Agency
FNP0331	3138LJD80	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	6/1/2027	3.086	0.029	0.029	3.102	0.029	64,037,210	64,054,167	95.18%	60,953,178	-	60,953,178	Government/ Agency
FNP0337	3138LKHG5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.00%	5/1/2027	3.037	0.003	0.003	3.053	0.003	6,186,781	6,190,350	95.13%	5,885,175	-	5,885,175	Government/ Agency
FNP0349	3138LLU78	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.80%	12/1/2027	0.020	0.000	0.000	3.453	0.009	17,727,450	17,727,450	98.70%	17,496,996	-	17,496,996	Government/ Agency
FNP0352	3138LLRM9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.79%	1/1/2028	0.017	0.000	0.000	3.578	0.012	22,425,000	22,425,000	98.64%	22,119,892	-	22,119,892	Government/ Agency
FNP0354	3138LMNU3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.74%	2/1/2028	0.027	0.000	0.000	3.598	0.016	30,012,628	30,012,628	98.45%	29,547,651	-	29,547,651	Government/ Agency
FNP0355	3138LMP49	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.76%	3/1/2028	0.023	0.000	0.000	3.656	0.021	37,793,480						

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

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	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
FNP0385	3140HXPN4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.55%	3/1/2030	5.374	0.008	5.399	0.008	11,279,000	11,317,988	89.58%	10,103,390	-	10,103,390	Government/ Agency
FNP0387	3140HYCN6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.94%	4/1/2035	8.522	0.007	8.528	0.007	6,400,000	6,478,756	80.07%	5,124,224	-	5,124,224	Government/ Agency
FNP0388	3140HYER5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.09%	5/1/2032	7.001	0.012	7.030	0.012	13,400,000	13,467,707	84.06%	11,264,442	-	11,264,442	Government/ Agency
FNP0389	3140HWJR4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.46%	11/1/2034	8.050	0.010	8.066	0.010	9,313,054	9,381,852	84.78%	7,895,142	-	7,895,142	Government/ Agency
FNP0390	3140J0CH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.82%	7/1/2035	8.764	0.005	8.764	0.005	4,507,524	4,536,885	78.42%	3,534,845	-	3,534,845	Government/ Agency
FNP0391	3140J0FZ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.46%	7/1/2030	5.497	0.005	5.520	0.005	7,243,804	7,308,723	84.62%	6,129,417	-	6,129,417	Government/ Agency
FNP0392	3140J0GW4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.41%	7/1/2030	5.546	0.002	5.570	0.002	3,167,610	3,189,125	84.26%	2,669,060	-	2,669,060	Government/ Agency
FNP0393	3140J0JH4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.27%	7/1/2030	6.023	0.011	6.049	0.011	14,235,000	14,301,300	82.36%	11,724,515	-	11,724,515	Government/ Agency
FNP0394	3140J0JC5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.25%	7/1/2030	6.119	0.029	6.145	0.029	37,950,000	38,032,853	82.06%	31,142,150	-	31,142,150	Government/ Agency
FNP0395	3140J0KT6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.55%	7/1/2032	6.940	0.017	6.969	0.017	20,333,399	20,554,611	80.92%	16,454,599	-	16,454,599	Government/ Agency
FNP0396	3140J0K74	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.65%	7/1/2030	5.524	0.001	5.547	0.001	1,214,554	1,233,760	85.49%	1,038,310	-	1,038,310	Government/ Agency
FNP0397	3140J0K66	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.47%	7/1/2030	6.074	0.002	6.099	0.002	3,025,000	3,052,676	83.32%	2,520,309	-	2,520,309	Government/ Agency
FNP0398	3140J0LU2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.52%	7/1/2032	7.291	0.013	7.322	0.013	14,157,681	14,245,068	80.04%	11,332,374	-	11,332,374	Government/ Agency
FNP0399	3140J0MQ0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.22%	7/1/2030	5.854	0.019	5.879	0.019	25,610,000	25,666,413	82.59%	21,151,811	-	21,151,811	Government/ Agency
FNP0400	3140J0NB2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.53%	7/1/2032	7.092	0.009	7.121	0.009	10,500,000	10,614,426	80.44%	8,446,410	-	8,446,410	Government/ Agency
FNP0401	3140J0N30	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.17%	8/1/2030	5.521	0.005	5.544	0.005	6,960,812	6,962,741	83.12%	5,786,035	-	5,786,035	Government/ Agency
FNP0402	3140J0PH7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.09%	7/1/2050	14.782	0.011	14.673	0.011	8,392,000	8,533,834	61.33%	5,146,814	-	5,146,814	Government/ Agency
FNP0403	3140J0PT1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.38%	7/1/2030	5.999	0.008	6.025	0.008	10,500,000	10,593,589	82.96%	8,711,010	-	8,711,010	Government/ Agency
FNP0404	3140J0QJ2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.76%	8/1/2035	9.121	0.010	9.120	0.010	9,100,000	9,132,393	76.85%	6,993,532	-	6,993,532	Government/ Agency
FNP0405	3140J0R51	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.32%	8/1/2030	5.908	0.016	5.932	0.016	21,000,000	21,183,605	82.95%	17,419,710	-	17,419,710	Government/ Agency
FNP0406	3140J0TU4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.31%	8/1/2030	5.847	0.003	5.871	0.003	4,318,592	4,359,060	83.01%	3,584,691	-	3,584,691	Government/ Agency
FNP0407	3140J0UK4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.50%	8/1/2030	5.602	0.001	5.626	0.001	1,121,636	1,139,794	84.56%	948,422	-	948,422	Government/ Agency
FNP0408	3140J0Q37	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.57%	8/1/2037	9.680	0.050	9.629	0.049	46,072,946	46,241,870	72.72%	33,503,325	-	33,503,325	Government/ Agency
FNP0409	3140J1DZ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.16%	9/1/2050	16.234	0.021	16.125	0.021	14,200,000	14,346,138	59.73%	8,482,086	-	8,482,086	Government/ Agency
FNP0411	3140J1K80	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.71%	9/1/2035	9.898	0.018	9.891	0.018	16,305,000	16,520,430	74.96%	12,221,739	-	12,221,739	Government/ Agency
FNP0412	3140J1K98	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.77%	9/1/2035	9.871	0.004	9.863	0.004	3,270,000	3,323,744	75.48%	2,468,131	-	2,468,131	Government/ Agency
FNP0413	3140J15B0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.17%	11/1/2030	6.437	0.022	6.461	0.022	27,329,000	27,329,227	80.79%	22,079,099	-	22,079,099	Government/ Agency
FNP0414	3140J2LB0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.71%	11/1/2035	9.869	0.010	9.858	0.010	9,300,000	9,326,153	75.04%	6,978,255	-	6,978,255	Government/ Agency
FNP0415	3140LL5L1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.21%	11/1/2039	11.451	0.059	11.318	0.058	45,530,000	45,530,000	74.74%	34,028,667	-	34,028,667	Government/ Agency
FNP0416	3140LAFS9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.06%	12/1/2027	3.605	0.010	3.625	0.010	20,958,730	20,962,982	87.74%	18,388,142	-	18,388,142	Government/ Agency
FNP0417	3140J3CK8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.47%	12/1/2030	6.427	0.010	6.451	0.010	12,400,000	12,461,839	80.50%	9,982,248	-	9,982,248	Government/ Agency
FNP0418	3140LAG90	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.57%	1/1/2031	5.948	0.016	5.971	0.017	21,950,000	22,000,766	83.28%	18,280,399	-	18,280,399	Government/ Agency
FNP0419	3140LBL68	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.26%	1/1/2031	6.070	0.019	6.094	0.019	25,000,000	24,995,960	82.32%	20,579,250	-	20,579,250	Government/ Agency
FNP0420	3140LBTFO	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.74%	3/1/2033	8.223	0.006	8.258	0.006	6,160,000	6,223,573	79.65%	4,906,194	-	4,906,194	Government/ Agency
FNP0422	3140LBVK6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.54%	3/1/2031	-0.042	0.000	6.210	0.022	23,855,000	23,855,000	97.96%	23,367,306	-	23,367,306	Government/ Agency
FNP0424	FWD FNP424	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.59%	3/1/2040	10.321	0.000	10.227	0.000	-	-	79.14%	(2,380,054)	11,409,000	9,028,946	Government/ Agency
FNP0426	3140LLSP7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.56%	9/1/2038	10.727	0.015	10.635	0.015	11,745,000	11,745,000	79.57%	9,345,614	-	9,345,614	Government/ Agency
FNP0427	3140LDCF4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.76%	8/1/2031	6.986	0.020	7.014	0.020	23,623,000	23,667,760	80.78%	19,083,132	-	19,083,132	Government/ Agency
FNP0428	3140LC5T4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.41%	4/1/2051	11.071	0.004	10.961	0.004	3,645,297	3,679,367	72.53%	2,643,825	-	2,643,825	Government/ Agency
FNP0429	3140LDA25	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.58%	10/1/2031	6.947	0.049	6.974	0.049	57,950,000	58,142,545	79.33%	45,969,417	-	45,969,417	Government/ Agency
FNP0430	3140LC7D7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.50%	8/1/2039	10.583	0.019	10.476	0.018	13,028,597	13,028,597	88.50%	11,530,699	-	11,530,699	Government/ Agency
FNP0431	3140LCMH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.22%	8/1/2028	4.299	0.006	4.324	0.006	10,000,000	10,012,730	86.01%	8,600,800	-	8,600,800	Government/ Agency
FNP0432	3140LBYZ3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.00%	4/1/2031	6.594	0.015	6.620	0.015	18,000,000	18,436,890	84.78%	15,260,400	-	15,260,400	Government/ Agency
FNP0433	3140LD2L2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.76%	12/1/2036	5.891	0.015	5.905	0.015	20,177,020	20,225,573	84.69%	17,088,120	-	17,088,120	Government/ Agency
FNP0434	3140LD5B1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.88%	11/1/2031	6.862	0.022	6.890	0.022	25,400,000	25,425,581	81.26%	20,640,040	-	20,640,040	Government/ Agency
FNP0435	3140LECX3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.53%	11/1/2031	-0.047	0.000	6.714	0.041	40,943,000	40,947,208	97.84%	40,057,395	-	40,057,395	Government/ Agency
FNP0437	3140LEMT1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.47%	12/1/2051	11.253	0.017	11.146	0.016	13,128,196	13,300,332	73.13%	9,601,044	-	9,601,044	Government/ Agency
FNP0438	3140LEGH4	FNMA MF DUS														

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

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	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
FNP0454	313637ZA1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.70%	10/1/2033	7.679	0.022	7.713	0.022	19,865,000	19,919,153	94.42%	18,756,334	-	18,756,334	Government/ Agency
FNP0455	3140LGWU2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.91%	8/1/2032	7.149	0.027	7.179	0.028	26,250,000	26,511,215	96.22%	25,256,438	-	25,256,438	Government/ Agency
FNP0456	3140LHAD2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.11%	8/1/2032	6.948	0.016	6.977	0.016	15,627,000	15,689,901	96.57%	15,090,369	-	15,090,369	Government/ Agency
FNP0457	3140LHUD0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.80%	10/1/2052	10.985	0.020	10.891	0.020	12,295,693	12,332,402	96.14%	11,821,202	-	11,821,202	Government/ Agency
FNP0458	3140LHXW5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	6.18%	11/1/2032	0.047	0.000	7.251	0.018	15,800,000	15,804,035	99.84%	15,774,963	-	15,774,963	Government/ Agency
FNP0459	3140LJK62	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.39%	2/1/2030	5.192	0.016	5.217	0.016	21,148,000	21,098,059	98.20%	20,766,279	-	20,766,279	Government/ Agency
FNP0460	3140LJK96	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.69%	2/1/2030	5.158	0.015	5.182	0.015	18,852,000	18,889,539	100.82%	19,006,209	-	19,006,209	Government/ Agency
FNP0461	3140LJPC4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.56%	2/1/2028	3.759	0.017	3.780	0.017	29,835,000	29,888,606	99.38%	29,650,321	-	29,650,321	Government/ Agency
FNP0462	3140LJT22	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.32%	3/1/2028	3.775	0.024	3.796	0.024	41,708,000	41,813,301	98.47%	41,070,285	-	41,070,285	Government/ Agency
FNP0463	3140LJ7B6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.99%	4/1/2033	7.222	0.025	7.252	0.025	22,738,000	23,053,695	101.65%	23,113,404	-	23,113,404	Government/ Agency
FNP0464	3140LKX24	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.86%	6/1/2033	7.354	0.011	7.385	0.011	10,000,000	10,077,355	100.70%	10,070,000	-	10,070,000	Government/ Agency
FNP0465	3140LKZK2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.37%	6/1/2033	7.463	0.025	7.495	0.025	21,805,000	21,829,960	99.57%	21,711,675	-	21,711,675	Government/ Agency
FNP0466	3140LKR96	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.31%	6/1/2033	7.605	0.010	7.638	0.010	8,587,000	8,611,568	99.18%	8,516,930	-	8,516,930	Government/ Agency
FNP0467	3140LKWV1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.05%	6/1/2030	5.500	0.009	5.524	0.009	10,632,000	10,522,369	98.03%	10,422,550	-	10,422,550	Government/ Agency
FNP0468	3140LKYK3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.48%	8/1/2030	5.480	0.017	5.504	0.018	20,915,000	20,915,303	100.43%	21,005,771	-	21,005,771	Government/ Agency
FNP0469	3140LJHF6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.06%	12/1/2032	6.999	0.031	7.029	0.031	27,805,000	28,806,202	104.62%	29,088,757	-	29,088,757	Government/ Agency
FNP0470	3140LDJL7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.35%	12/1/2032	6.681	0.013	6.710	0.013	11,954,000	12,587,821	106.33%	12,710,210	-	12,710,210	Government/ Agency
FNP0471	3140LK3C5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.55%	7/1/2030	5.536	0.009	5.560	0.009	10,699,000	10,720,439	100.83%	10,787,481	-	10,787,481	Government/ Agency
FNP0472	3140LLEH0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.88%	7/1/2030	5.497	0.010	5.520	0.010	11,665,000	11,852,978	102.71%	11,980,655	-	11,980,655	Government/ Agency
FNP0473	3140LJHE9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.06%	12/1/2032	6.999	0.021	7.029	0.021	19,000,000	19,456,045	104.62%	19,877,230	-	19,877,230	Government/ Agency
FNP0474	3140LLML1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.52%	9/1/2033	7.625	0.013	7.658	0.013	11,361,000	11,257,286	100.76%	11,447,344	-	11,447,344	Government/ Agency
FNP0475	3140LLMM0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.13%	9/1/2028	4.118	0.009	4.141	0.009	14,584,000	14,753,334	103.14%	15,042,083	-	15,042,083	Government/ Agency
FNP0476	3140LLPH8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.74%	9/1/2033	7.497	0.016	7.530	0.016	13,405,000	13,439,083	102.46%	13,734,495	-	13,734,495	Government/ Agency
FNP0477	3140LLQA2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.76%	9/1/2033	5.590	0.007	5.613	0.007	7,757,000	7,759,836	101.90%	7,904,383	-	7,904,383	Government/ Agency
FNP0478	3140LK4N0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.82%	7/1/2030	5.392	0.004	5.415	0.004	4,860,000	4,864,124	102.32%	4,972,801	-	4,972,801	Government/ Agency
FNP0479	3140LLJ69	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.96%	8/1/2033	7.553	0.004	7.586	0.004	3,465,000	3,465,255	101.30%	3,510,018	-	3,510,018	Government/ Agency
FNP0480	3140LLQ61	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.00%	9/1/2033	7.558	0.018	7.591	0.018	15,366,000	15,400,473	104.48%	16,054,243	-	16,054,243	Government/ Agency
FNP0481	3140LLTX9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.30%	9/1/2033	7.526	0.005	7.558	0.005	3,748,000	3,820,138	106.70%	3,999,116	-	3,999,116	Government/ Agency
FNP0482	3140LLYK1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.05%	10/1/2030	5.666	0.013	5.689	0.013	14,596,000	14,668,419	103.86%	15,159,406	-	15,159,406	Government/ Agency
FNP0483	3140LLYD7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.16%	10/1/2030	5.614	0.007	5.636	0.007	8,020,000	8,096,548	104.42%	8,374,644	-	8,374,644	Government/ Agency
FNP0484	3140LL2E0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.52%	10/1/2033	7.395	0.005	7.427	0.005	3,860,000	3,956,597	108.62%	4,192,539	-	4,192,539	Government/ Agency
FNP0485	3140LL5C1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.47%	11/1/2033	7.557	0.008	7.590	0.008	6,140,000	6,235,069	108.32%	6,650,725	-	6,650,725	Government/ Agency
FNP0486	3140NUEZ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.02%	12/1/2033	7.626	0.006	7.659	0.006	5,222,000	5,188,620	104.79%	5,472,082	-	5,472,082	Government/ Agency
FRM0004	3132VWVYB2	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.28%	12/1/2029	5.015	0.011	5.039	0.011	15,550,608	15,648,826	93.61%	14,557,411	-	14,557,411	Government/ Agency
FRM0006	3132VWVYD8	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.60%	4/1/2030	5.182	0.018	5.206	0.018	24,105,826	24,469,994	94.74%	22,837,522	-	22,837,522	Government/ Agency
FRM0008	3132XEAS0	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.34%	12/1/2029	4.992	0.007	5.016	0.007	9,229,871	9,302,082	93.89%	8,666,133	-	8,666,133	Government/ Agency
FRM0009	3132XHXY9	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.40%	6/1/2031	6.199	0.006	6.223	0.006	7,444,000	7,503,813	87.62%	6,522,578	-	6,522,578	Government/ Agency
FRM0011	3132XHKT9	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.42%	6/1/2031	6.195	0.010	6.219	0.010	11,768,000	11,874,166	87.74%	10,325,540	-	10,325,540	Government/ Agency
FRM0012	3132VWQA5	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.04%	5/1/2050	11.064	0.023	10.946	0.023	19,701,344	20,136,861	70.25%	13,840,221	-	13,840,221	Government/ Agency
FRM0013	FWDFRM013	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.38%	2/25/2034	7.764	0.000	7.794	0.000	-	170,745	85.33%	(6,383,059)	43,500,000	37,116,941	Government/ Agency
FRM0014	3132V8AN6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	5.55%	7/1/2027	0.013	0.000	2.532	0.001	3,872,760	3,873,270	99.64%	3,858,743	-	3,858,743	Government/ Agency
FRM0015	FWDFRM015	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.86%	5/1/2040	10.994	0.000	10.865	0.000	-	-	91.66%	(2,288,644)	27,450,000	25,161,356	Government/ Agency
FRM0016	3132XGR73	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	4.90%	12/1/2032	6.969	0.011	6.999	0.011	10,207,000	10,185,954	100.33%	10,240,363	-	10,240,363	Government/ Agency
FRM0017	3132XFLQ9	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	4.25%	1/1/2028	3.614	0.051	3.633	0.051	93,650,000	92,809,117	98.32%	92,075,444	-	92,075,444	Government/ Agency
FRM0018	3132XGTx4	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	4.36%	12/1/2029	5.085	0.007	5.109	0.007	9,198,000	9,147,187	98.86%	9,093,499	-	9,093,499	Government/ Agency
FRM0019	3132VWVZH8	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	4.83%	1/1/2039	9.723	0.015	9.647	0.015	9,935,146	10,026,712	101.73%	10,106,865	-	10,106,865	Government/ Agency
FRM0020	3132XGV86	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	4.19%	7/1/2033	7.499	0.014	7.531	0.014	13,015,000	12,036,023	95.27%	12,398,969	-	12,398,	

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

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR <sup>1</sup>	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
RSP0001	12647RAA2	FHA Risk Share REMIC	MULTIFAMILY PERMANENT MBS	4.70%	5/27/2053	3.035	0.002	3.043	0.002	4,474,770	4,642,592	81.46%	3,645,111	-	3,645,111	Government/ Agency
GNR0088	38378BCM9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.26%	11/16/2043	0.047	0.000	0.047	0.000	17,623	17,649	99.70%	17,571	-	17,571	Government/ Agency
GNR0092	38376GXA3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.72%	2/16/2044	0.590	0.000	0.554	0.000	90,803	92,624	97.62%	88,644	-	88,644	Government/ Agency
GNR0094	38378BF87	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.37%	1/16/2053	1.914	0.006	1.923	0.006	22,024,378	22,158,256	90.14%	19,852,869	-	19,852,869	Government/ Agency
GNR0096	38378BA82	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.31%	11/16/2051	2.165	0.002	2.174	0.002	7,076,000	7,076,008	89.03%	6,299,613	-	6,299,613	Government/ Agency
GNR0097	38378BWB1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.82%	4/16/2050	1.063	0.000	1.066	0.000	737,895	749,788	95.49%	704,614	-	704,614	Government/ Agency
GNR0106	38378NST1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.63%	12/16/2045	1.117	0.001	1.122	0.001	8,257,213	7,993,096	97.25%	8,030,137	-	8,030,137	Government/ Agency
GNR0108	38378NPQ0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	3/16/2044	1.478	0.002	1.492	0.002	9,638,535	9,318,862	96.99%	9,348,750	-	9,348,750	Government/ Agency
GNR0113	38378N3R2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	1/16/2054	0.806	0.000	0.809	0.000	3,168,446	3,154,750	98.53%	3,121,877	-	3,121,877	Government/ Agency
GNR0115	38378XDV0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	9/16/2054	2.086	0.005	2.111	0.005	17,187,535	17,057,538	95.44%	16,404,340	-	16,404,340	Government/ Agency
GNR0116	38378XDY4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.33%	5/16/2055	4.826	0.004	4.911	0.004	6,753,087	6,437,145	90.80%	6,132,087	-	6,132,087	Government/ Agency
GNR0125	38378XC74	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.05%	5/16/2054	4.282	0.007	4.321	0.007	11,545,000	11,588,283	88.58%	10,226,992	-	10,226,992	Government/ Agency
GNR0126	38378BAN9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.48%	9/16/2052	2.108	0.001	2.124	0.001	2,842,975	2,928,680	95.13%	2,704,654	-	2,704,654	Government/ Agency
GNR0127	38379KKK3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.25%	12/16/2048	2.051	0.001	2.060	0.001	2,682,982	2,664,957	93.41%	2,506,182	-	2,506,182	Government/ Agency
GNR0128	38379KCE6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.40%	8/16/2047	1.803	0.001	1.811	0.001	2,184,399	2,186,492	94.60%	2,066,397	-	2,066,397	Government/ Agency
GNR0134	38379K3U0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	5/16/2048	0.738	0.000	0.739	0.000	1,757,473	1,777,545	97.32%	1,710,362	-	1,710,362	Government/ Agency
GNR0137	38379KQ35	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	12/16/2052	3.737	0.002	3.773	0.002	4,722,097	4,716,254	85.93%	4,057,842	-	4,057,842	Government/ Agency
GNR0138	38379KLA4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.79%	4/16/2049	2.610	0.002	2.627	0.002	4,393,241	4,426,907	93.68%	4,115,503	-	4,115,503	Government/ Agency
GNR0139	38379K3N6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	4/16/2056	1.447	0.000	1.453	0.000	973,635	976,723	95.48%	929,586	-	929,586	Government/ Agency
GNR0143	38379UBY1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	12/16/2055	0.139	0.000	0.139	0.000	274,283	275,593	99.40%	272,629	-	272,629	Government/ Agency
GNR0146	38379RCD3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.15%	5/16/2056	0.575	0.000	0.576	0.000	423,073	422,348	97.51%	412,546	-	412,546	Government/ Agency
GNR0147	38379RCE1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.20%	6/16/2056	1.127	0.000	1.130	0.000	827,527	825,871	95.62%	791,313	-	791,313	Government/ Agency
GNR0148	38379UFN1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	3/16/2056	0.262	0.000	0.262	0.000	246,593	246,784	99.11%	244,393	-	244,393	Government/ Agency
GNR0149	38379UED4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	11/16/2056	2.458	0.001	2.472	0.001	2,727,931	2,728,164	94.49%	2,577,700	-	2,577,700	Government/ Agency
GNR0150	38379UGN0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	10/16/2056	1.946	0.001	1.955	0.001	2,834,056	2,807,485	94.38%	2,674,655	-	2,674,655	Government/ Agency
GNR0151	38379RGT4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	3/16/2057	3.723	0.001	3.755	0.001	2,494,210	2,486,617	85.09%	2,122,342	-	2,122,342	Government/ Agency
GNR0152	38380JEK0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	9/16/2058	4.397	0.010	4.430	0.010	17,288,293	17,023,362	83.29%	14,398,643	-	14,398,643	Government/ Agency
GNR0153	38380JER5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	2/16/2053	6.919	0.050	7.013	0.050	60,000,000	57,385,594	77.26%	46,354,344	-	46,354,344	Government/ Agency
GNR0155	38380MYK1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	4/16/2059	2.308	0.010	2.338	0.010	30,996,120	29,861,429	95.36%	29,557,624	-	29,557,624	Government/ Agency
GNR0157	38380MY47	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	12/16/2059	1.490	0.001	1.500	0.001	4,223,337	4,170,312	96.52%	4,076,537	-	4,076,537	Government/ Agency
GNR0158	38380NCY3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	7/16/2058	2.274	0.001	2.301	0.001	3,085,360	3,065,635	94.62%	2,919,312	-	2,919,312	Government/ Agency
GNR0159	38380NWP0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	6/16/2059	3.734	0.004	3.775	0.004	7,166,798	7,183,925	91.34%	6,546,284	-	6,546,284	Government/ Agency
GNR0160	38380PRT3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.00%	5/16/2062	5.523	0.044	5.616	0.044	58,984,097	63,504,871	87.12%	51,385,034	-	51,385,034	Government/ Agency
GNR0161	38380RJW1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	9/16/2062	5.535	0.017	5.544	0.017	25,764,322	26,544,360	80.44%	20,724,787	-	20,724,787	Government/ Agency
GNR0162	38380RPH7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	9/16/2062	5.608	0.014	5.619	0.014	20,301,065	20,949,622	79.28%	16,094,031	-	16,094,031	Government/ Agency
GNR0163	38380RNF3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	6/16/2063	5.601	0.011	5.613	0.011	16,791,492	17,330,211	79.09%	13,280,018	-	13,280,018	Government/ Agency
GNR0164	38380RTN0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	6/16/2063	5.518	0.014	5.526	0.014	21,678,392	22,326,849	79.44%	17,220,437	-	17,220,437	Government/ Agency
GNR0165	38380RUU2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	10/16/2062	5.627	0.036	5.644	0.036	52,855,214	54,568,633	79.11%	41,816,080	-	41,816,080	Government/ Agency
GNR0166	38380RYJ3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2062	5.568	0.024	5.577	0.024	35,384,002	36,322,638	79.72%	28,209,633	-	28,209,633	Government/ Agency
GNR0167	38380RG53	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	4/16/2063	5.688	0.033	5.703	0.033	48,497,380	49,475,002	79.70%	38,650,962	-	38,650,962	Government/ Agency
GNR0168	38380NH77	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	8/16/2060	4.559	0.010	4.608	0.010	16,258,475	16,873,730	86.77%	14,107,396	-	14,107,396	Government/ Agency
GNR0169	38380R222	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	12/16/2062	5.643	0.018	5.657	0.018	26,447,352	26,840,995	79.37%	20,991,946	-	20,991,946	Government/ Agency
GNR0170	38380NM57	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	2/16/2061	4.740	0.010	4.780	0.010	16,103,991	16,617,938	82.97%	13,361,644	-	13,361,644	Government/ Agency
GNR0171	38380NM55	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	1/16/2061	4.572	0.007	4.615	0.007	11,907,115	12,335,666	85.48%	10,177,622	-	10,177,622	Government/ Agency
GNR0172	38380RT26	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	10/16/2062	5.733	0.019	5.750	0.019	27,862,443	28,209,751	79.43%	22,131,350	-	22,131,350	Government/ Agency
GNR0173	38381DLG3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	4/16/2063	5.804	0.036	5.823	0.036	51,245,770	52,076,199	80.48%	41,243,974	-	41,243,974	Government/ Agency
GNR0174	38380N2L2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	1/16/2061	5.027	0.006	5.069	0.006	9,359,468	9,644,444	84.04%	7,865,325	-	7,865,325	Government/ Agency
GNR0175	38381DTM2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2062	5.762	0.010	5.776	0.010	14,168,885	14,359,348	80.56%	11,414,625	-	11,414,625	Government/ Agency
GNR0176	38381DWJ5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2063	5.835	0.018	5.851	0.018	26,014,741	26,342,797	80.90%	21,045,582	-	21,045,582	Government/ Agency
GNR0177	38381DC65	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	11/16/2063	5.778	0.013	5.792	0.013	18,808,517	19,239,220	81.25%	15,281,215	-	15,281,215	Government/ Agency
GNR0178	38381DL32	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	4/16/2063	5.869	0.018	5.889	0.018	25,054,985	25,419,592	79.20%	19,844,147	-	19,844,147	Government/ Agency
GNR0179	38381DZ86	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	1.95%	3/16/2064	5.891	0.024	5.907	0.024	34,068,485	34,516,494	80.70%	27,492,776	-	27,492,776	Government/ Agency
GNR0180	38379UZS8	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.40%	12/16/2057	4.418	0.009	4.435	0.009	16,186,078	16,583,308	82.22%	13,308,977	-	13,308,977	Government/ Agency
GNR0181	38381EAR9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2063	5.790	0.031	5.806	0.031	44,283,260	44,664,768	80.64%	35,710,043	-	35,710,043	Government/ Agency
GNR0182	38381EEB0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	4/16/2062	11.324	0.010	11.243	0.010	9,830,000	9,365,229	58.31%	5,732,267	-	5,732,267	Government/ Agency
GNR0183	38381EQP6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	10/16/2063	6.002	0.030	6.016	0.030	42,011,238	41,615,882	78.84%	33,120,148	-	33,120,148	Government/ Agency
GNR0184	38381EPT9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	1.95%	3/16/2064	5.935	0.027	5.949	0.027	37,503,904	37,037,427	80.38%	30,144,982	-	30,144,982	Government/ Agency
GNR0185	38381EWY0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	3/16/2064	5.893	0.017	5.908	0.017	24,280,034	23,970,648	80.66%	19,584,407	-	19,584,407	Government/ Agency
GNR0186	38381EPU6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	1.90%	2/16/2061	10.943	0.023	10.889	0.023	22,712,000	20,582,237	59.90%	13,603,875	-	13,603,875	Government/ Agency
GNR0187	38381EW53	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	9/16/2063	15.373	0.007	15.436	0.008	7,404,094	5,870,973	46.51%	3,443,798	-	3,443,798	Government/ Agency
CLP0076	57586P7J9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	12/1/2028	0.153	0.000	0.153	0.000	5,000,000	5,103,050	100.04%	5,002,160	-	5,002,160	AA
CLP0077	57586P7K6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	12/1/2036	0.200	0.000	0.200	0.000	5,000,000	5,000,000	100.0				

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

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR <sup>1</sup>	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
CLP0078	57586P7L4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.20%	12/1/2039	0.221	0.000	0.221	0.000	8,305,000	8,305,000	100.01%	8,305,614	-	8,305,614	AA
CLP0079	57586P7M2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.50%	6/1/2056	17.688	0.121	16.338	0.112	45,000,000	45,000,000	100.00%	44,998,682	-	44,998,682	AA
CLP0081	64972CBJ1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.75%	5/1/2035	0.182	0.000	0.182	0.000	3,200,000	3,200,000	100.01%	3,200,292	-	3,200,292	AA
CLP0084	64972CSJ3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.95%	11/1/2045	2.222	0.002	2.230	0.002	5,000,000	5,000,000	99.23%	4,961,264	-	4,961,264	AA
CLP0086	57586NK75	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.85%	12/1/2058	11.162	0.013	10.998	0.013	9,390,000	9,387,483	79.75%	7,488,618	-	7,488,618	AA
CLP0089	20775CPS7	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	5/15/2050	9.227	0.013	9.036	0.013	11,845,000	11,870,178	80.24%	9,504,161	-	9,504,161	AAA
CLP0095	64972CM67	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.10%	10/1/2046	10.394	0.025	10.211	0.024	20,133,347	20,133,347	77.12%	15,527,743	-	15,527,743	AA
CLP0098	16753QBH9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.36%	1/1/2038	8.927	0.031	8.839	0.031	25,000,000	25,000,000	89.24%	22,309,298	-	22,309,298	AA
CLP0099	64972C855	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.95%	11/1/2043	14.037	0.027	13.369	0.026	12,800,000	12,800,160	97.94%	12,536,940	-	12,536,940	AA
CLP0100	64972C8T3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	11/1/2048	16.245	0.018	15.208	0.017	7,315,000	7,315,095	98.76%	7,224,492	-	7,224,492	AA
CLP0101	64972C8U0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	11/1/2053	17.757	0.022	16.388	0.021	8,305,000	8,305,110	98.87%	8,211,316	-	8,211,316	AA
CLP0102	64972EHL6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	11/1/2049	17.296	0.023	16.101	0.021	10,240,000	10,240,000	84.32%	8,634,662	-	8,634,662	AA
CLP0103	64972EHM4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.35%	11/1/2054	18.602	0.046	17.111	0.043	20,000,000	20,000,000	81.64%	16,327,956	-	16,327,956	AA
CLP0104	64972EHN2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.45%	5/1/2059	19.581	0.049	17.989	0.045	20,000,000	20,000,000	82.60%	16,519,108	-	16,519,108	AA
CLP0107	57587AZ35	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.30%	12/1/2059	19.044	0.018	17.514	0.017	8,340,000	8,345,229	75.21%	6,272,136	-	6,272,136	AA
CLP0112	57587GAA3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.60%	6/1/2063	13.687	0.034	12.864	0.032	26,250,000	26,250,000	62.05%	16,287,025	-	16,287,025	AA
CLP0114	45202BHV1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.07%	7/1/2041	9.882	0.092	9.678	0.090	84,895,000	84,894,364	70.85%	60,148,838	-	60,148,838	AAA
CLP0115	64972EUS6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.05%	11/1/2046	14.118	0.019	13.826	0.019	13,000,000	13,000,000	69.29%	9,007,538	-	9,007,538	AA
CLP0116	64972EUR8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.95%	11/1/2041	11.620	0.008	11.491	0.008	6,275,000	6,275,000	73.56%	4,616,086	-	4,616,086	AA
CLP0117	45202BHW9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	0.40%	12/1/2024	0.911	0.000	0.911	0.000	470,000	470,019	97.78%	459,580	-	459,580	AAA
CLP0118	45202BHX7	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.06%	1/1/2042	10.944	0.034	10.577	0.033	27,175,000	27,178,216	74.70%	20,299,597	-	20,299,597	AAA
CLP0119	45202BJZ0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.65%	7/1/2062	11.655	0.025	11.121	0.024	21,455,000	21,484,316	65.63%	14,081,944	-	14,081,944	AAA
CLP0120	79199ACD2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.93%	1/1/2026	0.168	0.001	0.168	0.001	20,576,600	20,575,318	99.31%	20,435,383	-	20,435,383	AAA
CLP0121	64972EZ51	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	11/1/2037	5.905	0.002	5.922	0.002	2,000,000	2,000,000	101.66%	2,033,258	-	2,033,258	AA
CLP0122	64972EZ69	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	11/1/2040	5.873	0.005	5.890	0.005	5,000,000	5,000,000	101.08%	5,054,169	-	5,054,169	AA
CLP0123	64972E2C2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.30%	11/1/2045	5.833	0.003	5.850	0.003	3,000,000	3,000,000	100.69%	3,020,821	-	3,020,821	AA
CLP0124	57587GRD9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	5.11%	6/1/2066	6.742	0.058	6.754	0.058	53,425,000	53,465,654	105.13%	56,167,604	-	56,167,604	AA
CLP0125	57587GUS2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.90%	6/1/2066	6.410	0.027	6.424	0.027	26,645,000	26,681,974	102.87%	27,410,482	-	27,410,482	AA
CLP0126	57587GVY8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.50%	12/1/2065	15.340	0.070	14.338	0.065	30,060,000	30,091,985	99.73%	29,977,981	-	29,977,981	AA
CPM0025	999700487	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.20%	12/1/2047	0.090	0.000	0.090	0.000	2,807,862	2,814,991	99.29%	2,787,937	-	2,787,937	AA
CPM0028	999752157	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.40%	11/1/2048	0.090	0.000	0.090	0.000	856,909	864,934	99.32%	851,088	-	851,088	AA
CLM0016	28299AGB8	Direct Loans	MULTIFAMILY CONSTRUCTION	7.69%	12/19/2024	0.008	0.000	0.907	0.002	14,392,889	14,379,393	99.47%	14,300,890	2,829,016	17,129,906	not rated
CLM0017	28299AGC6	Direct Loans	MULTIFAMILY CONSTRUCTION	7.69%	12/19/2024	0.008	0.000	0.907	0.011	76,112,329	76,027,354	99.47%	75,670,128	6,665,766	82,335,894	not rated
CLM0018	65499APS1	Direct Loans	MULTIFAMILY CONSTRUCTION	4.05%	10/1/2024	0.720	0.005	0.721	0.005	49,913,716	49,702,414	97.87%	48,804,972	2,086,284	50,891,256	not rated
CLM0023	10899ACY4	Direct Loans	MULTIFAMILY CONSTRUCTION	5.26%	3/9/2024	0.189	0.000	0.189	0.000	8,022,752	8,022,568	99.43%	7,977,159	-	7,977,159	not rated
CLM0025	58899ABL2	Direct Loans	MULTIFAMILY CONSTRUCTION	11.44%	1/31/2024	0.009	0.000	0.085	0.000	13,000,000	12,997,548	99.07%	12,879,568	-	12,879,568	not rated
CLM0027	88599AFX2	Direct Loans	MULTIFAMILY CONSTRUCTION	8.45%	11/19/2024	0.010	0.000	0.828	0.003	26,332,808	26,191,599	100.08%	26,373,458	23,667,192	50,040,650	not rated
CLM0028	95599ABJ2	Direct Loans	MULTIFAMILY CONSTRUCTION	3.60%	12/1/2024	0.403	0.001	0.403	0.001	12,429,942	12,448,544	98.17%	12,202,685	-	12,202,685	not rated
CLM0029	95599ABK9	Direct Loans	MULTIFAMILY CONSTRUCTION	3.60%	6/1/2024	0.403	0.000	0.403	0.000	6,907,111	6,906,781	98.17%	6,736,604	2,418,896	9,155,499	not rated
CLM0030	22699AEP8	Direct Loans	MULTIFAMILY CONSTRUCTION	3.75%	6/28/2024	0.473	0.001	0.473	0.001	9,500,000	9,496,213	97.92%	9,302,742	-	9,302,742	not rated
CLM0031	22699AEN3	Direct Loans	MULTIFAMILY CONSTRUCTION	3.75%	6/28/2024	0.473	0.000	0.473	0.000	2,337,313	2,337,313	97.92%	2,258,099	1,477,629	3,735,729	not rated
CLM0032	73699AEN6	Direct Loans	MULTIFAMILY CONSTRUCTION	4.04%	11/20/2025	1.331	0.001	1.336	0.001	6,232,046	6,226,641	96.70%	5,962,921	1,929,441	7,892,362	not rated
CLM0033	58899ABN8	Direct Loans	MULTIFAMILY CONSTRUCTION	7.34%	4/1/2025	0.006	0.000	1.165	0.004	19,758,913	19,604,003	99.27%	19,577,471	4,991,087	24,568,558	not rated
CLM0034	FWDCLM034	Direct Loans	MULTIFAMILY CONSTRUCTION	7.94%	4/1/2025	0.007	0.000	1.158	0.000	-	(100,776)	99.90%	(12,438)	12,500,959	12,488,521	not rated
CLM0035	58899ABM0	Direct Loans	MULTIFAMILY CONSTRUCTION	7.69%	9/10/2024	0.033	0.000	0.659	0.001	13,999,866	13,914,763	99.58%	13,926,046	3,472,134	17,398,181	not rated
CLM0036	44399ADR2	Direct Loans	MULTIFAMILY CONSTRUCTION	5.50%	6/14/2027	0.031	0.000	2.993	0.003	7,142,857	7,037,030	100.67%	7,478,407	42,857,143	50,335,550	not rated
CLM0037	FWDCLM037	Direct Loans	MULTIFAMILY CONSTRUCTION	7.71%	6/12/2027	0.026	0.000	3.020	0.000	-	(93,300)	99.45%	(102,555)	18,660,000	18,557,445	not rated
CLM0038	45203LED1	Direct Loans	MULTIFAMILY CONSTRUCTION	7.26%	12/1/2058	0.032	0.000	3.425	0.000	9,822	(281,954)	99.64%	(130,428)	39,275,892	39,145,464	not rated
CLM0039	FWDCLM039	Direct Loans	MULTIFAMILY CONSTRUCTION	7.26%	12/1/2053	0.031	0.000	3.425	0.000	-	(116,345)	99.64%	(56,100)	15,714,286	15,658,186	not rated
TNT0143	912810SY5	US Treasury	US Treasury	2.25%	5/15/2041	13.902	0.068	0.000	0.000	42,000,000	43,233,817	76.30%	32,044,690	-	32,044,690	Government/ Agency
TNT0145	912810TA6	US Treasury	US Treasury	1.75%	8/15/2041	14.528	0.031	0.000	0.000	20,000,000	19,499,018	69.64%	13,928,126	-	13,928,126	Government/ Agency
TNT0147	912810TC2	US Treasury	US Treasury	2.00%	11/15/2041	14.486	0.011	0.000	0.000	7,000,000	6,673,864	72.47%	5,072,813	-	5,072,813	Government/ Agency
TNT0149	912810TF5	US Treasury	US Treasury	2.38%	2/15/2042	14.122	0.025	0.000	0.000	15,000,000	15,282,029	76.86%	11,528,907	-	11,528,907	Government/ Agency
TNT0151	91282CEP2	US Treasury	US Treasury	2.88%	5/15/2032	7.279	0.015	0.000	0.000	15,000,000	14,899,632	92.70%	13,905,470	-	13,905,470	Government/ Agency
TNT0152	912810TJ7	US Treasury	US Treasury	3.00%	8/15/2052	17.856	0.045	0.000	0.000	20,000,000	18,168,631	81.96%	16,391,160	-	16,391,160	Government/ Agency
TNT0153	912810TM0	US Treasury	US Treasury	4.00%	11/15/2042	13.273	0.030	0.000	0.000	15,000,000	14,766,245	97.37%	14,605,340	-	14,605,340	Government/ Agency
TNT0155	912810TQ1	US Treasury	US Treasury	3.88%	2/15/2043	13.342	0.207	0.000	0.000	105,000,000	105,192,195	95.54%	100,314,291	-	100,314,291	Government/ Agency
TNT0156	912810TN8	US Treasury	US Treasury	3.63%	2/15/2053	17.289	0.025	0.000	0.000	10,000,000	9,695,889	92.56%	9,256,250	-	9,256,250	Government/ Agency
TNT0157	912810TT5	US Treasury	US Treasury	4.13%	8/15/2053	16.973	0.106	0.000	0.000	40,000,000	37,021,133	101.33%	40,531,404	-	40,531,404	Government/ Agency
TNT0158	912810TV0	US Treasury	US Treasury	4.75%	11/15/2053	16.740	0.029	0.000	0.000	10,000,000	9,983,666	112.44%	11,243,750	-	11,243,750	Government/ Agency
TNT0159	912810TW8	US Treasury	US Treasury	4.75%	11/15/2043	13.270	0.022	0.000	0.000	10,000,000	10,078,739	107.45%	10,745,397	-	10,745,397	Government/ Agency
ADV0002	NA	Equity	HIT Advisers, LLC	0.00%	na	0.000	0.000	0.000	0.000	999	999	100.00%	333,900	-	333,900	not rated

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

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

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR <sup>1</sup>	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
CASH	NA	Cash & Cash Equiv	Cash & Cash Equiv	0.00%	na	0.085	0.000	0.085	0.000	109,663,052	109,657,130	100.00%	109,657,130	-	109,657,130	Government/ Agency
Total										7,263,606,408	7,337,494,052		6,542,211,021	519,621,829	7,061,832,850	

ASSET ID	Ticker	CLASSIFICATION	DESCRIPTION	Contracts	Expiration	Avg Price	Notional Amount	Unrealized Gain (Loss)
Futures - Long	UXYH4	Futures	US 10 YR ULTRA MAR24 LONG	200.00	3/19/2024	112.257813	22,451,562.50	1,151,564.00
	USH4	Futures	US Long Bond MAR24 LONG	460.00	3/19/2024	122.078533	56,156,125.00	1,315,125.00
Futures - Short								
Total							78,607,687.50	2,466,689.00

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