

Harbour Sustainable NZ Shares Fund

MONTHLY FUND FACT SHEET

Information as at 30 June 2022

Fund Description

The Fund is managed against companies in the S&P NZX Portfolio Index, with exclusions to companies that are exposed to large carbon emitters, alcohol, gambling, munitions, adult entertainment, nuclear armaments, firearms, tobacco and recreational cannabis, child labour and companies with human and animal right violations. There will also be positive and negative tilts to the remaining companies based on Harbour's proprietary Corporate Behaviour Score.

Fund Benchmark

S&P/NZX 50 Portfolio Index.

Fund Objective

The Fund's objective is to provide investors exposure to constituents of the S&P/NZX Portfolio Index with exclusions to companies that do not meeting Harbours' criteria of Responsible investing.

Fund Update

The Fund provides exposure to New Zealand equities. The Fund is designed to follow the market index with some quantitative tilting to selected companies. 70% of the Fund tracks the market index and includes a tilt of 7% to ESG (environmental, social and governance) factors. The remaining 30% of the Fund is positioned to enhance exposure to those companies in the index that score well on our financial models for value, yield & growth.

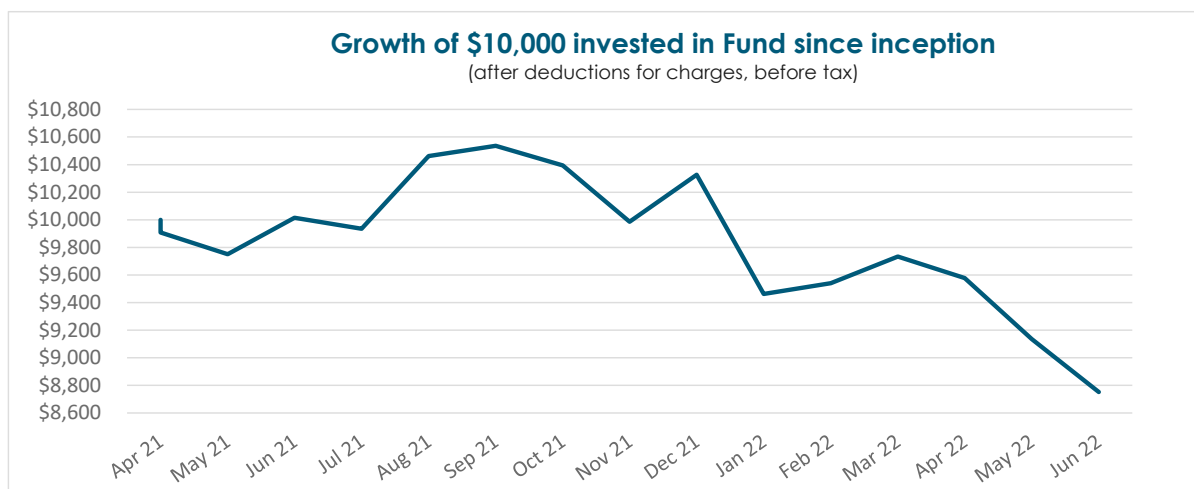
[Click here for the Harbour Market Commentary for this month.](#)

Performance

	1 mth	3 mth	1 yr (% p.a)	2 yr (% p.a)	3 yr(% p.a)	5 yr(% p.a)	Since inception (annualised)
Return (reflects no deductions)	-4.18%	-10.06%	-12.38%	na	na	na	-10.05%
Benchmark return (reflects no deductions)	-3.92%	-10.11%	-12.32%	na	na	na	-7.97%

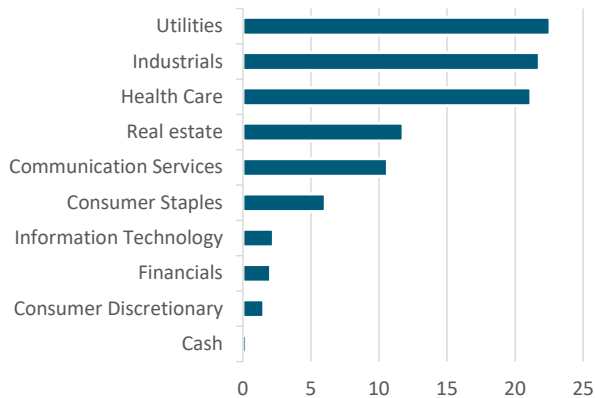
Returns are gross of taxes and fees and include imputation credits. Inception date used for returns is the 7 April 2021.

Return (after deductions for charges, before tax)	-4.20%	-10.09%	-12.61%	na	na	na	-10.27%
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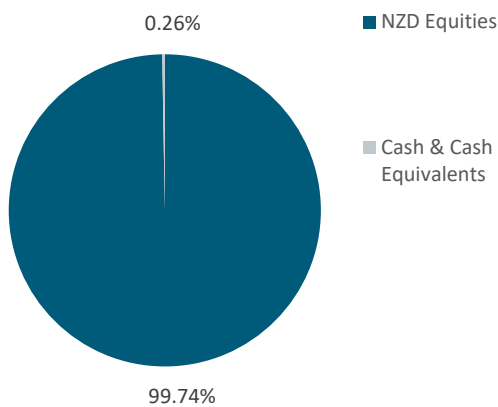


If you had invested \$10,000 in this Fund at inception, as at 30 Jun 2022 it would be worth: **\$ 8,752**
after all fund charges but before tax.

Absolute Sector Weights %



Actual Investment Mix



Top 10 Holdings

% Portfolio

Fisher & Paykel Healthcare	5.92%
Spark New Zealand	5.84%
Contact Energy	5.74%
Meridian Energy	5.70%
Auckland International Airport	5.36%
Ebos Group	5.25%
Infratil	5.06%
Mainfreight	4.93%
Fletcher Building	4.90%
Mercury	4.72%

Key Information

Unit Price	0.8570
Unit Pricing	Daily
Fund Size (GAV)	\$200,851,000
Fund Inception Date*	7 April 2021
Currency	NZD
Estimated Total Fund charge:	0.25%pa
Performance fee	None
Entry/exit fees	None
Distribution frequency	6 monthly
Last distribution Cents Per Unit (CPU)	0.72

*The Fund inception date on documentation was the 1 April 2021, however, the Fund was first unitised on the 7th April 2021.

	Portfolio	Benchmark
Total Carbon Emissions (tonnes CO ₂ e) ¹	6,522	12,261
Carbon Footprint (tonnes CO ₂ e/\$m invested) ¹	33	63
Weighted Average Carbon Intensity (tonnes CO ₂ e/\$m revenue) ¹	53	76

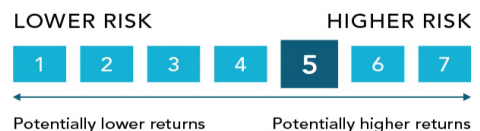
¹ Carbon data source: ISS ESG and Harbour Asset Management Limited.

Note: Metrics are calculated according to the methodology of the Task Force on Climate-Related Financial Disclosures (TCFD) Implementation Guide.

[Publications](#) | [Task Force on Climate-Related Financial Disclosures \(fsb-tcfd.org\)](#)

Risk Profile

This Fund has a risk rating of 5, based on returns data from the 5 years to 30 June 2022. For more information on the risks associated with this Fund, please see our Product Disclosure Statement (PDS).



Investment Team for this Fund

Andrew Bascand
Managing Director



Craig Stent
Executive Director,
Head of Equities



Jorge Waayman
Manager, ESG Research



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