

	1	2	3	4
Offer name	Harbour Investment Funds	Offer number	OFR10909	
Fund name	FND1412	Fund number	FND1412	
Period disclosure applies [dd/mm/yyyy]	30/09/2022			
Asset name	% of fund net assets	Security code		
NZ Government Stock 15/05/2024	0.50%	11.78% NZGOVDT524C5		
NZ Government Stock 15/04/2037	2.75%	9.29% NZGOVDT437C0		
NZ Government Stock 15/05/2041	1.75%	6.91% NZGOVDT541C9		
NZ Government Stock 15/04/2025	2.75%	4.59% NZGOVDT425C5		
ANZ NZD Cash		4.24%		
NZ Government Stock 15/04/2023	5.50%	4.02% NZGOVDT423C0		
NZ Government Stock 14/04/2033	3.50%	3.70% NZGOVDT433C9		
NZGS Index Linked Bond 20/09/2025	2.00%	2.83% NZIIBDT002C2		
Government Index Link Bd 20/09/35	2.50%	2.57% NZIIBDT004C8		
NZ Government Stock 15/05/2028	0.25%	2.23% NZGOVDT528C6		
Intl Bnk Recon & Devel 30/11/2026	2.875	1.92% NZIBDDT019C1		
Westpac NZ Limited 29/07/2024	2.22%	1.80% NZWNZD0724L3		
Bank of New Zealand 07/06/2027	4.985%	1.54% NZBNZDT401C8		
NZGS Index Linked Bond 20/09/2030	3.00%	1.44% NZIIBDT003C0		
ANZ Bank NZ Limited 20/03/2024	3.03%	1.40% NZANBDT023C9		
Intl Bnk Recon & Devel 10/05/28	1.625%	1.39% NZIBDDT018C3		
NZ Government Stock 15/05/2051	2.75%	1.33% NZGOVDT551C8		
Asian Development Bank 06/08/26	1.50%	1.27% NZADBDT014C0		
Housing New Zealand Ltd 05/10/26	2.247%	1.26% NZHNZD0001L7		
Commonwealth Bnk of Aust 11/01/2024	FRN	1.06% AU3FN0046561		
Landwirtschaftliche Ren 23/04/24	5.375%	1.06% NZLRBDT009C1		
Q Card CI A 2021-4 08/25	FRN Call 08/30	1.01% NZFPFD1043R6		
Intl Bnk Recon & Devel 24/01/24	2.50%	1.00% NZIBDDT013C4		
Landwirtschaftliche Ren 09/06/25	0.75%	1.00% NZLRBDT014C1		
WBC Margin Ac Swp NZ		0.99%		
Housing New Zealand Ltd 12/06/25	3.36%	0.97% NZHNZD0625L3		
Asian Development Bank 28/01/27	2.78%	0.95% NZADBDT015C7		
Kiwibank Limited 20/09/2024	2.155%	0.94% NZKIWD0924L1		
Housing New Zealand Ltd 15/10/27	4.422%	0.91% NZHNZD0008L2		
NZ Government Stock 15/05/2032	2.00%	0.85% NZGOVDT532C8		
Transpower NZ Limited 04/09/25	1.735%	0.81% NZTRPD0070L9		
Dunedin City Treasury 15/11/2026	2.09%	0.74% NZDCTDT173C2		
Kiwibank Limited 05/10/2026	2.635%	0.74% NZKIWD1026L4		
Kommunalbanken AS 12/06/2025	0.75%	0.68% NZKBNDT011C2		
Housing New Zealand Ltd 24/04/30	2.183%	0.68% NZHNZD0230L2		
BNZ Intl Funding 14/09/2024	0.375%	0.67% XS2012047127		
Transpower NZ Limited 14/03/24	2.73%	0.66% NZTRPD0060L0		
Transpower NZ Limited 15/03/2023	5.448%	0.66% NZTRPD0323L2		
Asian Development Bank 10/02/28	1.125%	0.64% NZADBDT012C4		
NZ Local Gov Fund Agency 15/04/25	2.75%	0.62% NZLGFDT008C2		
Bank of New Zealand 08/06/2026	1.884%	0.55% NZBNZDT397C8		
Westpac NZ Limited 23/03/2023	3.72%	0.53% NZWNZD0323L4		
ANZ Bank NZ Limited Preference Shares		0.52% NZANBDP001C9		
Westpac NZ Ltd 09/32	6.19% Reset 09/27	0.51% NZWNZD01T2L9		
Latitude NZ 2021-1 Cls A 23/08/33	FRN	0.51% NZLATD1006R4		
NZ Government Stock 15/05/2026	0.50%	0.51% NZGOVDT526C0		
GPT Group 24/08/2026	3.657%	0.49% AU3CB0239366		
CBA Margin Ac Swp NZ		0.46%		
Transpower NZ Limited 16/09/27	4.627%	0.45% NZTRPD0100L4		
Auckland Council 24/03/2025	4.176%	0.45% NZAKCDT363C1		
Kommunalbanken AS 14/02/2024	5.625%	0.42% NZKBNDT007C0		
NZ Local Gov Fund Agency 15/05/28	2.25%	0.41% NZLGFDT018C1		
Bank of New Zealand 16/11/2023	3.648%	0.41% NZBNZDT394C5		
Municipality Finance PLC 06/23	0.625%	0.40% NZMFPDT004C9		
Kiwibank Limited 23/09/2025	FRN	0.37% AU3FN0056354		
Nordic Investment Bank 02/09/25	3.875%	0.36% NZNIBDT009C0		
Transpower NZ Limited 06/03/25	3.823%	0.34% NZTRPD0050L1		
Spark Finance Limited 29/09/2028	4.37%	0.33% NZSPFD0928L5		
Toyota Finance New Zealand 23/05/25	FRN	0.33% NZTFSDT803C4		
Eclix Group Ltd Cls A 15/09/2031	FRN	0.29% NZFPIH1020R9		
Transpower NZ Ltd 08/04/2026	1.52%	0.29% NZTRPD0080L8		
National Australia Bank 18/11/30	FRN	0.29% AU3FN0057402		
Mercury 17/11/2028	2.918%	0.28% AU3CB0284677		
TR Group Limited 07/03/2024	4.533%	0.28% NZTRGD0324L9		
Avanti RMBS 2021-1 02/53 Class A1	FRN	0.28% NZAVAD1020R4		
Property for Industry 28/11/2024	4.59%	0.27% NZPFIDT010C2		
Dunedin City Treasury 15/03/2026	2.90%	0.25% NZDCTDT160C9		

Powerco Limited 15/11/2024 4.67%	0.25% NZPWCDT009C9
Investore Property Ltd 25/02/2027 4.00%	0.25% NZIPLDT003C9
Auckland Council 28/09/2050 2.95%	0.23% NZAKCDT520C6
Meridian Energy Ltd 20/03/2024 4.88%	0.23% NZMELDT024C2
Vector Limited 14/03/2024 4.996%	0.20% NZVCTDT009C6
MTF Pantera Trust 2021 Cls A 06/29 FRN	0.20% NZPANTFAT019
Asian Development Bank 30/05/24 3.50%	0.20% NZADBDT007C4
Jarden Margin Ac NZD	0.20%
GMT Bond Issuer Ltd 14/04/2027 4.74%	0.20% NZGMBDT009C3
Summerset Group Holdings 21/09/27 2.30%	0.20% NZSUMD0030L6
International Fin Corp 29/07/24 1.75%	0.19% NZIFCDT011C5
Nederlandse Waterschapsbnk 03/27 3.125%	0.19% NZNWBBDT001C9
Westpac NZ Limited 24/02/2026 1.4396%	0.18% NZWNZD0226L9
Spark Finance Limited 07/03/2024 3.37%	0.17% NZSPFD0580L4
Fonterra Cooperative Grp 19/06/25 5.08%	0.17% NZFCGDT310C3
Christchurch Intl Airprt 24/05/24 4.13%	0.17% NZCHCDT004C4
TR Group Limited 05/10/2026 3.532%	0.16% NZTRGD1026L9
Property for Industry Ltd 01/10/25 4.25	0.16% NZPFIDT020C1
Eclipx Group Ltd Cls B 15/09/2031 FRN	0.15% NZFPIH1021R7
Auckland Council 10/07/2025 2.013%	0.15% NZAKCDT484C5
Invercargill City Council 29/10/22 FRN	0.14% NZICCDT001C9
Manawa Energy Limited 08/09/2027 5.36%	0.14% NZMNWBDT190C7
Auckland Council 27/07/2026 3.338%	0.12% NZAKCDT410C0
Chorus Limited 12/28 4.35% Reset 12/23	0.12% NZCNUDT003C6
Precinct Property NZ Ltd 09/05/28 5.25%	0.12% NZPCTDT004C5
NZ Government Stock 15/04/2027 4.50%	0.11% NZGOVDT427C1
GPT Group 19/09/2024 3.6725%	0.11% AU3CB0256832
Resimac Versailles Tst 2020-1 Cl A1 FRN	0.11% NZRVTD1021R6
Insurance Aust Gp 06/38 5.32% Call 6/28	0.11% NZIAGDT004C1
ANZ Bank NZ Limited 01/09/2023 3.71%	0.10% NZANBDT017C1
Dunedin City Treasury 16/10/2024 3.79%	0.10% NZDCTDT135C1
Spark Finance Limited 18/03/2030 2.60%	0.10% AU3CB0266708
ASB Bank Ltd 19/08/2024 1.83%	0.09% NZABBDG004C8
Port of Tauranga 29/09/2025 1.02%	0.09% NZPOTD0925L1
NZ Local Gov Fund Agency 15/04/27 4.50%	0.09% NZLGFDT007C4
Vector Limited 06/10/2026 1.575%	0.09% NZVCTDT011C2
Meridian Energy Ltd 27/06/2025 4.21%	0.08% NZMELDT042C4
Transpower NZ Limited 08/09/26 2.047%	0.08% NZTRPD0090L7
Christchurch Intl Airprt 19/05/28 5.18%	0.08% NZCHCDT005C1
Napier Port Holdings 23/03/2028 5.52%	0.08% NZNPHD0010L9
Auckland Council 25/03/2024 5.806%	0.08% NZAKCDT324C3
Auckland Intl Airport 17/11/2026 3.29%	0.08% NZAIAD0240L9
Wellington Intl Airport 12/05/23 4.25%	0.07% NZWIAD0030L8
Kiwibank Ltd 12/30 2.36% Rest 12/25	0.07% NZKIWD1230L2
Metlifecare Limited 30/09/2026 3.00%	0.07% NZMETDT001C2
Spark Finance Limited 05/06/2026 1.90%	0.07% AU3CB0272466
Avanti RMBS 2020-1 04/52 Class A1 FRN	0.06% NZAVAD1013R9
MTF Ramber Trust Class C 16/08/2027 FRN	0.06% NZRAMTFAT033
Avanti RMBS 2018-1 12/49 Class A2 FRN	0.06% NZAUAD1002R4
Wesfarmers Limited 23/06/28 1.941%	0.06% AU3CB0281046
Summerset Group Holdings 11/07/23 4.78%	0.06% NZSUMD0010L8
GMT Bond Issuer Ltd 31/05/2024 4.54%	0.05% NZGMBBDT004C4
MTF Ramber Trust Class A 16/08/2027 FRN	0.05% NZRAMTFAT017
ANZ Bnk NZ Ltd 09/31 2.999% Reset 09/26	0.05% NZANBDT024C7
Kiwi Property Group Ltd 19/12/24 4.33%	0.05% NZKPGD0030L5
Westpac NZ Limited 16/02/2027 3.696%	0.05% NZWNZD0227L7
Avanti RMBS 2018-1 12/49 Class A1 FRN	0.05% NZAUAD1001R6
Contact Energy Limited 15/08/2024 3.55%	0.04% NZCEND0050L0
Manawa Energy Limited 29/07/2026 3.35%	0.04% NZTPWDT180C9
Avanti RMBS 2020-1 04/52 Class B FRN	0.04% NZAVAD1015R4
Dunedin City Treasury 15/04/2026 3.98%	0.04% NZDCTDT109C6
NZ Local Gov Fund Agency 14/04/33 3.50%	0.04% NZLGFDT009C0
Spark Finance Limited 10/03/2023 4.51%	0.04% NZSPFD0323L9
Resimac Versailles Tst 2020-1 Cl B FRN	0.03% NZRVTD1023R2
Auckland Intl Airport 10/10/2024 3.51%	0.03% NZAIAD0230L0
Powerco Limited 06/08/2030 2.36%	0.03% NZPWCDT010C7
Mercury NZ Limited 11/09/2027 1.56%	0.03% NZMCYDG003C8
Wgtn Air 01/04/30 4.00% Reset 01/04/25	0.03% NZWIAD0060L5
Kiwi Property Group Ltd 12/11/25 4.06%	0.03% NZKPGD0040L4
Mercury NZ Limited 29/09/2026 2.16%	0.03% NZMCYDG004C6
Investore Property Ltd 18/04/2024 4.40%	0.02% NZIPLDT001C3
Precinct Property NZ Ltd 27/11/24 4.42%	0.02% NZPCTDT002C9

Wgtn Intl Airport 9/31 3.32% Reset 9/26	0.02%	NZWIAD0080L3
GMT Bond Issuer Ltd 01/09/2023 4.00%	0.02%	NZGMBDT005C1
Oceania Healthcare Ltd 13/09/28 3.30%	0.02%	NZOCADT002C1
Resimac Versailles Tst 2020-1 CI A2 FRN	0.02%	NZRVTD1022R4
Vector Limited 27/05/2025 3.45%	0.02%	NZVCTDT090C6
Avanti RMBS 2020-1 04/52 Class A2 FRN	0.02%	NZAVAD1014R7
10 Yr Commonwealth T Bd Future 15/12/22	0.02%	XMZ2 Comdty
Wellington Intl Airport 05/08/24 4.00%	0.02%	NZWIAD0040L7
GMT Bond Issuer Ltd 04/09/2030 2.559%	0.02%	NZGMBDT006C9
Contact Energy Limited 15/11/2022 4.63%	0.02%	NZCEND0040L1
Wellington Intl Airport 14/08/26 2.50%	0.01%	NZWIAD0070L4
Arvida Group Limited 22/02/2028 2.87%	0.01%	NZARVDT001C7
JP Morgan AUD Cash	0.01%	
Meridian Energy Ltd 14/03/2023 4.53%	0.01%	NZMELDT016C8
Manawa Energy Limited 15/12/2022 4.01%	0.01%	NZTPWDT150C2
Auckland Intl Airport 09/11/2022 4.28%	0.01%	NZAIADT200L2
Argosy Property Limited 27/10/27 2.20%	0.01%	NZARGDT003C2
Summerset Group Holdings 24/09/25 4.20%	0.00%	NZSUMD0020L7
JP Morgan EUR Cash	0.00%	
ASB Bank Deposit A/C 0/1/1900	0.00%	
Jarden Margin Ac USD	0.00%	
Jarden Margin Ac AUD	-0.02%	
BNZ Margin Ac Swp NZ	-0.53%	
ANZ Margin Ac Swp NZ	-0.62%	
ANZ OIS 06/10/2022 Payable Leg	-0.28%	
ANZ OIS 06/10/2022 Receivable Leg	0.31%	
ANZ IRS 20/11/2025 Payable Leg	-0.41%	
ANZ IRS 20/11/2025 Receivable Leg	0.41%	
ANZ IRS 14/04/2025 Payable Leg	-5.16%	
ANZ IRS 14/04/2025 Receivable Leg	5.10%	
ANZ IRS 16/06/2024 Payable Leg	-8.21%	
ANZ IRS 16/06/2024 Receivable Leg	8.27%	
ANZ IRS 08/07/2024 Payable Leg	-3.86%	
ANZ IRS 08/07/2024 Receivable Leg	4.13%	
ANZ IRS 27/05/2025 Payable Leg	-0.62%	
ANZ IRS 27/05/2025 Receivable Leg	0.61%	
ANZ IRS 18/09/2040 Payable Leg	-0.66%	
ANZ IRS 18/09/2040 Receivable Leg	1.17%	
ANZ IRS 17/12/2024 Payable Leg	-2.88%	
ANZ IRS 17/12/2024 Receivable Leg	3.08%	
ANZ IRS 07/07/2024 Payable Leg	-4.08%	
ANZ IRS 07/07/2024 Receivable Leg	4.13%	
ANZ IRS 08/08/2032 Payable Leg	-2.10%	
ANZ IRS 08/08/2032 Receivable Leg	2.27%	
ANZ IRS 11/02/2027 Payable Leg	-4.94%	
ANZ IRS 11/02/2027 Receivable Leg	4.61%	
ANZ IRS 03/08/2031 Payable Leg	-1.24%	
ANZ IRS 03/08/2031 Receivable Leg	0.99%	
BNZ IRS 26/01/2028 Payable Leg	-0.62%	
BNZ IRS 26/01/2028 Receivable Leg	0.58%	
BNZ IRS 02/05/2023 Payable Leg	-3.10%	
BNZ IRS 02/05/2023 Receivable Leg	3.09%	
BNZ IRS 02/05/2025 Payable Leg	-6.18%	
BNZ IRS 02/05/2025 Receivable Leg	6.15%	
BNZ IRS 03/05/2032 Payaable Leg	-1.00%	
BNZ IRS 03/05/2032 Receivable Leg	1.03%	
BNZ IRS 20/05/2025 Payable Leg	-6.09%	
BNZ IRS 20/05/2025 Receivable Leg	6.17%	
BNZ IRS 23/09/2026 Payable Leg	-5.53%	
BNZ IRS 23/09/2026 Receivable Leg	6.16%	
BNZ IRS 05/07/2027 Payable Leg	-2.37%	
BNZ IRS 05/07/2027 Receivable Leg	2.33%	
BNZ IRS 24/10/2023 Payable Leg	-4.13%	
BNZ IRS 24/10/2023 Receivable Leg	4.03%	
CBA OIS 06/10/2022 Payable Leg	-0.31%	
CBA OIS 06/10/2022 Receivable Leg	0.21%	
CBA IRS 03/06/2025 Payable Leg	-7.19%	
CBA IRS 03/06/2025 Receivable Leg	7.14%	
CBA IRS 20/10/2023 Payable Leg	-4.13%	
CBA IRS 20/10/2023 Receivable Leg	4.02%	
CBA IRS 12/11/2025 Payable Leg	-0.45%	
CBA IRS 12/11/2025 Receivable Leg	0.51%	

CBA IRS 04/07/2027 Payable Leg	-4.13%
CBA IRS 04/07/2027 Receivable Leg	4.05%
CBA IRS 06/08/2023 Payable Leg	-5.15%
CBA IRS 06/08/2023 Receivable Leg	5.00%
WBC IRS 19/08/2027 Payable Leg	-1.11%
WBC IRS 19/08/2027 Receivable Leg	1.07%
WBC IRS 19/08/2025 Payable Leg	-8.44%
WBC IRS 19/08/2025 Receivable Leg	8.25%
WBC IRS 23/09/2025 Payable Leg	-6.16%
WBC IRS 23/09/2025 Receivable Leg	6.11%
WBC IRS 20/09/2023 Payable Leg	-8.21%
WBC IRS 20/09/2023 Receivable Leg	7.97%
WBC CCS 17/11/2028 Payable Leg	-0.31%
WBC CCS 17/11/2028 Receivable Leg	0.32%
WBC IRS 20/10/2023 Payable Leg	-4.13%
WBC IRS 20/10/2023 Receivable Leg	4.03%
WBC IRS 19/05/2025 Payable Leg	-0.49%
WBC IRS 19/05/2025 Receivable Leg	0.56%
WBC IRS 07/08/2028 Payable Leg	-2.88%
WBC IRS 07/08/2028 Receivable Leg	2.47%
WBC IRS 30/01/2024 Payable Leg	-5.98%
WBC IRS 30/01/2024 Receivable Leg	6.19%
WBC IRS 16/11/2023 Payable Leg	-4.74%
WBC IRS 16/11/2023 Receivable Leg	4.50%
WBC IRS 08/04/2032 Payable Leg	-2.11%
WBC IRS 08/04/2032 Receivable Leg	2.24%
WBC IRS 21/08/2023 Payable Leg	-3.11%
WBC IRS 21/08/2023 Receivable Leg	2.99%
WBC IRS 17/09/2024 Payable Leg	-0.07%
WBC IRS 17/09/2024 Receivable Leg	0.07%
BNZ CCS 16/09/2024 Payable Leg	-0.68%
BNZ CCS 16/09/24 Receivable Leg	0.72%
BUY AUD:SELL NZD 20/10/2022	0.64%
SELL AUD:BUY NZD 20/10/2022	-2.91%
SELL NZD:BUY AUD 20/10/2022	-0.63%
BUY NZD:SELL AUD 20/10/2022	2.83%