

# Harbor Energy Transition Strategy ETF

Quantix Commodities LP

Subadvisor Since 07/13/2022

## Investment Philosophy

The Harbor Energy Transition Strategy ETF seeks to provide investment results that closely correspond, before fees and expenses, to the performance of the Quantix Energy Transition Index (the "index"). The Quantix Energy Transition Index ("QET") was designed with the objective of providing diversified exposure to the building blocks of the accelerating transition from carbon-intensive energy sources to less carbon-intensive sources of energy using commodity futures.

Commodity futures that provide exposure to the energy transition theme are considered component candidates for inclusion in the Index. Examples include copper, aluminum, nickel, zinc, lead, natural gas, silver, palladium, platinum, soybean oil, ethanol, emissions – European Union Allowances (EUA), and emissions – California Carbon Allowances (CCA).

The selection of commodities is subject to annual review by the Index Review Committee of Quantix Commodities Indices (the "Index Review Committee"). The Index Review Committee determines annually whether the commodity futures that meet certain criteria will be included in the index for the following year, and upon that determination will weight them by liquidity and open interest with a monthly rebalancing.

## Portfolio Managers



Matthew Schwab

**Ticker:** RENW  
**CUSIP:** 41151J802  
**Net Expense Ratio:** 0.80%  
**Gross Expense Ratio:** 0.80%  
**Total Net Assets:** \$21.63M  
**Benchmark Name:** Quantix Energy Transition Index

## WEIGHTS & PERFORMANCE

As of 09/30/2022

Commodity Sector Weights				
Commodity Sector	Commodity	Ticker	Facility	Daily Weight %
Emissions	EU Emission Allowance	MOZ22	ICE	13.88%
Industrial	Aluminum	LAH23	LME	11.18%
Precious	Silver	SIH3	CME	10.34%
NaturalGas	Natural Gas	NGH23	CME	9.20%
Industrial	Comex Copper	HGH3	CME	8.30%
Ethanol And Soybean Oil	Bean Oil	BOH3	CME	8.11%
NaturalGas	Dutch Natural Gas	TZTX2	ICE	7.93%
Industrial	Nickel	LNH3	LME	6.77%
Industrial	Zinc	LXH3	LME	4.63%
Precious	Platinum	PLF3	CME	3.68%
Precious	Palladium	PAZ2	CME	3.67%
Ethanol And Soybean Oil	Ethanol	CUAX2	CME	3.53%
Emissions	California Carbon Allowance	CTIZ22	ICE	3.44%
NaturalGas	UK Natural Gas	FNX2	ICE	3.03%
Industrial	Lead	LLF3	LME	2.31%

## Average Annual Returns

	3 Months	YTD	1 Yr.	3 Yr.	5 Yr.	10 Yr.	Since Inception	Inception Date
<b>Harbor Energy Transition Strategy ETF (NAV)</b>	N/A	N/A	N/A	N/A	N/A	N/A	-3.90%	07/13/2022
<b>Harbor Energy Transition Strategy ETF (Market)</b>	N/A	N/A	N/A	N/A	N/A	N/A	-2.90%	07/13/2022
Quantix Energy Transition Index	N/A	N/A	N/A	N/A	N/A	N/A	-3.06%	07/13/2022

Performance data shown represents past performance and is no guarantee of future results. Past performance is net of management fees and expenses and reflects reinvested dividends and distributions. Investment returns and principal value will fluctuate and when redeemed may be worth more or less than their original cost. Returns for periods less than one year are not annualized. Current performance may be higher or lower and is available through the most recent month end at harborcapital.com or by calling 800-422-1050.

Shares are bought and sold at market price not net asset value (NAV). A fund's NAV is the sum of all its assets less any liabilities, divided by the number of shares outstanding. Market price returns are based upon the closing composite market price and do not represent the returns you would receive if you traded shares at other times.

### Risks

Investing involves risk, principal loss is possible. Unlike mutual funds, ETFs may trade at a premium or discount to their net asset value. The ETFs are new and have limited operating history to judge.

**Commodity and Commodity Linked Derivative Risk:** The Fund has exposure to commodities through its and/or the Subsidiary's investments in commodity-linked derivative instruments. The Fund's investments in commodity-linked derivative instruments (either directly or through the Subsidiary) and the tracking of an Index comprised of commodity futures may subject the Fund to significantly greater volatility than investments in traditional securities.

The Fund is **non-diversified** and may invest a greater concentrate of its assets in a particular sector of the commodities market (such as metal, gas or emissions products). As a result, the Fund may be more susceptible to risks associated with those sectors.

**Authorized Participant Concentration/Trading Risk:** Only authorized participants ("APs") may engage in creation or redemption transactions directly with the Fund.

**Energy Transition Risk:** The commodities included in the Index may become less representative of energy transition trends over time and the Fund's investments may be significantly impacted by government and corporate policies.

**Foreign Currency Risk:** Because the Index may include futures contracts denominated in foreign currencies, the Fund could be subject to currency risk.

### Benchmarks

The **Quantix Energy Transition Index ("QET")** is a dynamic commodity index with the objective of providing diversified exposure to the building blocks of the accelerating transition from carbon-intensive energy sources to less carbon intensive sources of energy using commodity futures. This index is unmanaged and does not reflect fees and expenses and is not available for direct investment.

### Disclosures

The views expressed herein may not be reflective of current opinions, are subject to change without prior notice, and should not be considered investment advice.

Expense ratio information is as of the Fund's current prospectus, as supplemented. Gross expenses are the Fund's total annual operating expenses.

This information should not be considered as a recommendation to purchase or sell a particular security. The weightings, holdings, industries, sectors, countries, and returns mentioned may change at any time and may not represent current or future investments.

As a result of changing market conditions, total net asset levels, expenses and other statistics may change at any time and may differ from those shown.

The total amount shown for sector may be greater than 100% because of the inclusion of derivatives and the collateral securities supporting those instruments.

Quantix Commodities LP ("Quantix") is a third-party subadvisor to the Harbor Energy Transition Strategy ETF.

**Foreside Fund Services, LLC is the Distributor of Harbor ETFs.**

*Investors should carefully consider the investment objectives, risks, charges and expenses of a Harbor fund before investing. To obtain a summary prospectus or prospectus for this and other information, visit [harborcapital.com](http://harborcapital.com) or call 800-422-1050. Read it carefully before investing.*