

DISCLOSE REGISTER - FULL PORTFOLIO HOLDINGS

1.0

Offer name	Pie Funds Management Limited	Offer number	OFR10740
Fund name	Pie Fixed Income	Fund number	FND46953
Period disclosure applies [dd/mm/yyyy]	31/03/2024		

Asset name	% of fund net assets	Security code
OSFI Futures Offset	25.24%	
Us 10Yr Note (Cbt)Jun24	18.74%	
Us 5Yr Note (Cbt) Jun24	4.25%	
JPM 5.336% 23/01/2035	4.03%	US46647PEC68
Cash at Bank	3.95%	
PFIZE 4.65% 19/05/2030	3.60%	US716973AD41
CENXX 6.398% 21/11/2030	3.35%	AU3CB0303576
TOTF 3.455 02/19/29 28	3.03%	US89153VAQ23
MCYNZ 5.64% 19/06/2028	2.89%	NZMICYDG006C1
LVMH 3.5% 07/09/2033	2.71%	FR001400KJ00
IBM 3.625% 06/02/2031	2.64%	XS2583742239
BDX 3.519% 08/02/2031	2.60%	XS2763026395
LIN 3.2% 14/02/2031	2.59%	XS2765559443
NESN 5.25% 04/04/2034	2.58%	AU3CB0308211
SIEG 3.125% 22/05/2032	2.58%	XS2769894135
RY 4.95% 01/02/2029	2.41%	US78016HZV58
PLD 5% 15/03/2034	2.40%	US74340XCJ81
WFC 1.741% 04/05/2030	2.39%	XS2167007918
TMUS 5.05% 15/07/2033	2.39%	US87264ACY91
MERINZ 5.91% 20/09/2028	2.35%	NZMELDT096C0
ULVR 3.25% 15/02/2032	2.18%	XS2767489474
NAB 6.163% 09/03/2033	2.14%	AU3CB0297554
ANZ 5.888% 16/01/2034	2.12%	AU3CB0305928
WOW 5.762% 18/04/2031	1.92%	AU3CB0303543
AMT 4.625% 16/05/2031	1.87%	XS2622275969
WSTP 6.73% 14/02/2034	1.78%	NZWNZD02T2L8
CAGR 3.75% 22/01/2034	1.77%	FR001400N2M9
RABO 3.822% 26/07/2034	1.77%	XS2753315626
IBE 4.871% PERP	1.75%	XS2748213290
CGJAU 2.1% 27/08/2030	1.74%	AU3CB0274017
BSX 3.5% 08/03/2032	1.74%	XS2772266693
CBA 6.446% 25/10/2033	1.66%	AU3CB0303667
BAC 5.468% 23/01/2035	1.62%	US06051GMA49
INGA 5.55% 19/03/2035	1.58%	US456837BM48
KIWI 6.254% 19/10/2028	1.53%	NZKIWD1028L0
CENNZ 5.62% 06/04/2029	1.52%	NZCEND0080L7
Cash at Bank	1.52%	
Jarden NZD Margin A/c	1.51%	
BZLNZ 5.8720% 01/09/2028	1.45%	NZBNZDT403C4
MCYNZ 2.918% 17/11/2028	1.44%	AU3CB0284677
SPKNZ 5.45% 18/09/2031	1.42%	NZSPFD0600L0
CNU 5.974% 18/09/2030	1.39%	AU3CB0302578
BAC 2.687% 22/04/2032	1.36%	US06051GJT76
C 3.057% 25/01/2033	1.36%	US17327CAQ69
TESAG 5.25% 06/09/2031	1.32%	AU3CB0307379
MQG 5.953% 01/03/2034	1.31%	AU3CB0307023
WBC 5.754% 03/04/2034	1.30%	AU3CB0308278
WBC 7.199% 15/11/2038	1.15%	AU3CB0304376
KIWI 6.4% 12/05/2033	1.11%	NZKIWD01T2L3
WSTP 6.19% 16/09/2032	1.07%	NZWNZD01T2L9
Cash at Bank	1.05%	
TRGROP 3.532% 10/02/2026	0.99%	NZTRGD1026L9
IFTNZ 3.35% 15/03/2026	0.89%	NZIFTD0300L0
ANZLNZ 2.999% 17/09/2031	0.88%	NZANBDT024C7
NDAFI 3.625% 15/03/2034	0.86%	XS2784667011
ROG 4.985% 08/03/2034	0.80%	US771196CL45
IAGAU 5.32% 15/06/2038	0.78%	NZIAGDT004C1
WIANZ 3.32% 24/09/2031	0.61%	NZWIAD0080L3
CNU 2.51% 02/12/2030	0.59%	NZCNUDT005C1
GMB 3.656% 20/12/2027	0.52%	NZGMBDT008C5
IFTNZ 5.93% 15/06/2030	0.49%	NZIFTD0320L8
GMTNZ 2.559% 04/09/2030	0.41%	NZGMBDT006C9
CBA 5.837% 13/03/2034	0.40%	US202712BV60
Debtors	0.04%	
Jarden EUR Margin A/c	0.00%	
Cash at Bank	0.00%	

Creditors	-0.07%
Jarden AUD Margin A/c	-0.14%
EURNZD Maturing 19/04/2024 (ANB NZ)	-0.16%
AUDNZD Maturing 19/04/2024 (ANB NZ)	-0.22%
NZDUSD Maturing 19/04/2024 (ANB NZ)	-0.30%
Jarden USD Margin A/c	-0.51%
Creditors	-3.88%
Aust 10Y Bond Fut Jun24	-8.64%
AUST 3YR BOND FUT Jun24	-16.62%
OSFI Futures Offset	-22.90%