

Offer name	Pie Funds Management Limited	Offer number	OFR10740
Fund name	Pie Fixed Income	Fund number	FND46953
Period disclosure applies [dd/mm/yyyy]	30/09/2024		

Asset name	% of fund net assets	Security code
AAPL 2.650 05/11/50	1.00%	US037833DW79
ANZNZ 2.999% 17/09/2031	0.90%	NZANBDT024C7
AUDNZD Maturing 17/10/2024 (ANB NZ)	-0.05%	
BAC 2.687% 22/04/2032	1.33%	US06051GJT76
BAC 5.468% 23/01/2035	1.57%	US06051GMA49
BDX 3.519% 08/02/2031	2.57%	XS2763026395
BZLNZ 5.8720% 01/09/2028	1.48%	NZBNZDT403C4
BSX 3.5% 08/03/2032	1.71%	XS2772266693
C 3.057% 25/01/2033	1.33%	US17327CAQ69
CAGR 3.75% 22/01/2034	1.75%	FR001400N2M9
CBA % 25/10/2033	2.11%	AU3FN0082251
CBA 6.446% 25/10/2033	1.65%	AU3CB0303667
CENNZ 5.62% 06/04/2029	1.55%	NZCEND0080L7
CENNZ 5.67% 10/03/54	1.41%	NZCEND0090L6
CENXX 6.398% 21/11/2030	1.66%	AU3CB0303576
CGJAU 2.1% 27/08/2030	1.75%	AU3CB0274017
CNU 2.51% 02/12/2030	0.62%	NZCNUDT005C1
CNU 5.974% 18/09/2030	1.39%	AU3CB0302578
Euro-Schatz Fut Dec24	17.64%	DE000F0Q7BW2
EURNZD Maturing 17/10/2024 (ANB NZ)	0.46%	
Us 5Yr Note (Cbt) Dec14	6.89%	FV20241231
Long Gilt Future Dec24	1.95%	GB00KNT5JY48
GMB 3.656% 20/12/2027	0.54%	NZGMBDT008C5
GMTNZ 2.559% 04/09/2030	0.43%	NZGMBDT006C9
IAGAU 5.32% 15/06/2038	0.80%	NZIAGDT004C1
IBE 4.871% PERP	1.74%	XS2748213290
IBM 3.625% 06/02/2031	2.61%	XS2583742239
IFTNZ 3.35% 15/03/2026	0.90%	NZIFTD0300L0
IFTNZ 5.93% 15/06/2030	0.49%	NZIFTD0320L8
INGA 5.55% 19/03/2035	1.55%	US456837BM48
Jarden AUD Margin A/c	-0.13%	
Jarden EUR Margin A/c	-0.01%	
Jarden GBP Margin A/c	-0.01%	
Jarden NZD Margin A/c	1.02%	
Jarden USD Margin A/c	1.27%	
JPM 5.336% 23/01/2035	3.89%	US46647PEC68
KIWI 6.254% 19/10/2028	1.56%	NZKIWD1028L0
KO 5.2% 14/01/2055	1.56%	US191216DZ03
KIWI 6.4% 12/05/2033	1.14%	NZKIWD01T2L3
LLY 5.05% 14/08/2054	1.52%	US532457CS55
MCD 5.2% 17/05/2034	0.40%	US58013MFY57
LVMH 3.5% 07/09/2033	2.57%	FR001400KJ00
MCYNZ 5.64% 19/06/2028	2.45%	NZMCYDG006C1
MCYNZ 2.918% 17/11/2028	1.45%	AU3CB0284677
MERINZ 5.91% 20/09/2028	2.39%	NZMELDT096C0
MSFT 2.525% 01/06/2050	1.03%	US594918CC64
NAB 6.163% 09/03/2033	1.06%	AU3CB0297554
NDAFI 3.625% 15/03/2034	0.86%	XS2784667011
NZDUSD Maturing 17/10/2024 (ANB NZ)	0.77%	
NZLGFA 1.5% 20/04/2029	1.69%	NZLGFDT012C4
Euro-Bobl Future Dec24	-10.87%	DE000F0Q7BV4
PLD 5% 15/03/2034	2.28%	US74340XCJ81
RABO 3.822% 26/07/2034	1.71%	XS2753315626
ROG 4.985% 08/03/2034	0.77%	US771196CL45
RY 4.95% 01/02/2029	2.30%	US78016HZV58
SCGXX % 10/09/2054	2.49%	AU3FN0091567
SIEG 3.3% 15/09/2046	0.87%	US82620KAM53
SIEG 3.125% 22/05/2032	2.54%	XS2769894135
SPKNZ 5.45% 18/09/2031	1.47%	NZSPFD0600L0
SYK 3.375% 11/09/2032	1.25%	XS2892944732
SYK 4.625% 11/09/2034	1.49%	US863667BF72
TESAG 5.25% 06/09/2031	2.10%	AU3CB0307379

TMUS 5.05% 15/07/2033	2.29% US87264ACY91
TRPWR 4.977% 29/11/2028	5.02% AU3CB0294528
US 2YR Note (CBT) Dec24	15.36% TU20241231
Us 10Yr Note (Cbt)Dec14	-7.16% TY20241219
ULVR 3.25% 15/02/2032	2.16% XS2767489474
US 10YR Ultra Fut Dec24	3.49% TN20241219
WBC 4.337% 24/09/2029	2.73% NZWNZD0929L8
WIANZ 3.32% 24/09/2031	0.63% NZWIAD0080L3
WSTP 6.73% 14/02/2034	1.82% NZWNZD02T2L8
WSTP 6.19% 16/09/2032	1.10% NZWNZD01T2L9
WOW 5.762% 18/04/2031	1.90% AU3CB0303543
Aust 3Y Bond Fut Dec24	-26.87% YTT20241216
OSFI Futures Offset	26.91%
OSFI Futures Offset	-6.82%
OSFI Futures Offset	-2.00%
OSFI Futures Offset	-18.52%
Creditors	-1.48%
Debtors	0.02%
Cash at Bank	2.29%
Cash at Bank	0.54%