

Fund Accounting

Bright LifeCycle Fund Neutraal

CACEIS Bank, Netherlands Branch

30 November 2022



caceis
INVESTOR SERVICES

CONTENT

1. Net Asset Value
2. Portfolio Valuation
3. Open Amounts
4. Transactions Overview

Contact

CACEIS Bank, Netherlands Branch

Postbus 24001, 1000 DB Amsterdam

The Netherlands

FAR@caceis.com

www.caceis.com

Report created 5 December 2022 11:58:33

Versie 1.5.10.8

Net Asset Value

Bright LifeCycle Fund Neutraal	30-11-2022	31-10-2022
Assets		
Investments		
Total Bonds	91.965.658,01	87.228.483,98
Total Fund certificate	182.153.374,64	172.421.289,72
Accruals	382.298,04	476.184,51
Other Assets		
Receivables	1.404,00	1.404,00
Receivables		
Total Cash and Unrealised FX Variation	1.420.754,48	352.756,89
Total Assets	275.923.489,17	260.480.119,10
Liabilities		
Current Liabilities		
Payables	-102.252,12	-97.108,39
Total Liabilities	-102.252,12	-97.108,39
Net Asset Value		
Net Asset Value	275.821.237,05	260.383.010,71
Number of Certificates - A	20.195.036,32935	19.709.970,50801
Calculated NAV - A	13,65787	13,21073
Percentage change of NAV per unit of participation	5,93	

Portfolio Valuation

SECURITY ID	NAME	LEG NO.	QC	FX RATE	VOLUME	PRICE	PRICE TYPE	LOCAL BOOK VALUE	BASE BOOK VALUE	UNREALISED RESULT	LOCAL MARKET VALUE	BASE MARKET VALUE	ACCRUED INTEREST
Bright LifeCycle Fund Neutraal													
Fixed income													
XS1808739459	ABNAV 0 7/8 04/22/25		EUR	1,00000	4.150.000,00	95,87	CEP MID	4.262.214,96	4.262.214,96	-283.630,71	3.978.584,25	3.978.584,25	22.185,45
XS2068071641	ASIA 0 10/24/29		EUR	1,00000	880.000,00	84,08	CEP MID	850.331,59	850.331,59	-110.445,19	739.886,40	739.886,40	0,00
XS2473687106	ASML 2 1/4 05/17/32		EUR	1,00000	1.550.000,00	94,88	CEP MID	1.519.137,69	1.519.137,69	-48.575,19	1.470.562,50	1.470.562,50	18.918,49
XS2314312179	AXASA 1 3/8 10/07/41		EUR	1,00000	300.000,00	76,49	CEP MID	292.331,09	292.331,09	-62.862,59	229.468,50	229.468,50	621,58
DE000A289DC9	BASGR 0 1/4 06/05/27		EUR	1,00000	1.200.000,00	89,80	CEP MID	1.161.944,69	1.161.944,69	-84.308,69	1.077.636,00	1.077.636,00	1.471,23
XS2013745703	BBVASM 1 06/21/26		EUR	1,00000	3.500.000,00	92,15	CEP MID	3.617.596,58	3.617.596,58	-392.189,08	3.225.407,50	3.225.407,50	15.630,14
BE0000346552	BGB 1 1/4 04/22/33		EUR	1,00000	650.000,00	89,13	CEP MID	694.495,08	694.495,08	-115.156,58	579.338,50	579.338,50	4.964,04
DE000BHY0GB5	BHH 1 1/2 04/18/28		EUR	1,00000	2.500.000,00	90,18	CEP MID	2.673.754,21	2.673.754,21	-419.254,21	2.254.500,00	2.254.500,00	23.321,92
DE000BHY0GS9	BHH 1 1/8 10/25/27		EUR	1,00000	1.500.000,00	89,09	CEP MID	1.558.400,01	1.558.400,01	-222.065,01	1.336.335,00	1.336.335,00	1.710,62
FR00140005J1	BNP 0 3/8 10/14/27		EUR	1,00000	800.000,00	87,25	CEP MID	783.197,40	783.197,40	-85.217,40	697.980,00	697.980,00	394,52
DE000BLB6J0	BYLAN 0 1/8 02/10/28		EUR	1,00000	800.000,00	83,72	CEP MID	707.381,12	707.381,12	-37.637,12	669.744,00	669.744,00	805,48
DE000BLB6JP7	BYLAN 2 1/2 06/28/32		EUR	1,00000	500.000,00	98,56	CEP MID	527.099,42	527.099,42	-34.291,92	492.807,50	492.807,50	5.342,47
XS2081543204	CAF 0 5/8 11/20/26		EUR	1,00000	2.900.000,00	89,62	CEP MID	2.915.477,91	2.915.477,91	-316.396,41	2.599.081,50	2.599.081,50	546,23
XS1843433639	CHILE 0.83 07/02/31		EUR	1,00000	700.000,00	78,79	CEP MID	656.291,98	656.291,98	-104.758,48	551.533,50	551.533,50	2.419,51
FR0014000PF1	DGFP 0 11/27/28		EUR	1,00000	900.000,00	84,85	CEP MID	847.483,53	847.483,53	-83.869,53	763.614,00	763.614,00	0,00
XS1280834992	EIB 0 1/2 11/15/23		EUR	1,00000	1.700.000,00	98,31	CEP MID	1.745.664,45	1.745.664,45	-74.402,95	1.671.261,50	1.671.261,50	372,60
XS1878833695	EIB 0 3/8 05/15/26		EUR	1,00000	1.850.000,00	93,30	CEP MID	1.892.883,64	1.892.883,64	-166.870,64	1.726.013,00	1.726.013,00	3.801,37
XS1107718279	EIB 1 1/4 11/13/26		EUR	1,00000	2.825.000,00	95,64	CEP MID	3.005.106,75	3.005.106,75	-303.234,37	2.701.872,38	2.701.872,38	1.741,44
XS1828046570	EIB 1 1/8 11/15/32		EUR	1,00000	250.000,00	87,11	CEP MID	238.689,28	238.689,28	-20.910,53	217.778,75	217.778,75	123,29
XS1901055472	ENBW 1 7/8 10/31/33		EUR	1,00000	3.350.000,00	82,26	CEP MID	3.889.454,21	3.889.454,21	-1.133.744,21	2.755.710,00	2.755.710,00	5.334,76
FR0011911247	ENGIFP 2 3/8 05/19/26		EUR	1,00000	1.000.000,00	97,37	CEP MID	989.621,56	989.621,56	-15.921,56	973.700,00	973.700,00	12.753,42
XS2047500926	EOANGR 0.35 02/28/30		EUR	1,00000	4.450.000,00	80,98	CEP MID	4.285.414,48	4.285.414,48	-682.026,98	3.603.387,50	3.603.387,50	11.777,26
XS1702729275	EOANGR 1 1/4 10/19/27		EUR	1,00000	4.150.000,00	92,79	CEP MID	4.348.379,22	4.348.379,22	-497.656,47	3.850.722,75	3.850.722,75	6.111,30
XS2176621253	EUROF 0.1 05/20/30		EUR	1,00000	600.000,00	82,58	CEP MID	518.887,32	518.887,32	-23.413,32	495.474,00	495.474,00	320,55
FR0014002JM6	FRTR 0 1/2 06/25/44		EUR	1,00000	400.000,00	65,95	CEP MID	381.878,84	381.878,84	-118.060,84	263.818,00	263.818,00	871,23
FR0013234333	FRTR 1 3/4 06/25/39		EUR	1,00000	2.470.000,00	89,12	CEP MID	3.147.402,22	3.147.402,22	-946.212,32	2.201.189,90	2.201.189,90	18.829,52

SECURITY ID	NAME	LEG NO.	QC	FX RATE	VOLUME	PRICE	PRICE TYPE	LOCAL BOOK VALUE	BASE BOOK VALUE	UNREALISED RESULT	LOCAL MARKET VALUE	BASE MARKET VALUE	ACCRUED INTEREST
FR0013422227	GFCFP 1 5/8 05/29/34		EUR	1,00000	400.000,00	78,10	CEP MID	439.609,69	439.609,69	-127.209,69	312.400,00	312.400,00	3.312,33
XS1912495691	IBRD 0 5/8 11/22/27		EUR	1,00000	3.100.000,00	91,20	CEP MID	3.249.481,41	3.249.481,41	-422.234,91	2.827.246,50	2.827.246,50	477,74
FR0011858323	IDF 2 3/8 04/24/26		EUR	1,00000	4.900.000,00	99,25	CEP MID	5.545.032,14	5.545.032,14	-681.782,14	4.863.250,00	4.863.250,00	70.462,67
FR00140030C5	IDFMOB 0.4 05/28/31		EUR	1,00000	500.000,00	83,32	CEP MID	504.779,26	504.779,26	-88.184,26	416.595,00	416.595,00	1.024,66
XS1909186451	INTNED 2 1/2 11/15/30		EUR	1,00000	2.600.000,00	92,70	CEP MID	3.144.169,31	3.144.169,31	-734.086,31	2.410.083,00	2.410.083,00	2.849,32
IE00BFZRQ242	IRISH 1.35 03/18/31		EUR	1,00000	1.150.000,00	93,23	CEP MID	1.176.649,53	1.176.649,53	-104.458,53	1.072.191,00	1.072.191,00	10.973,84
XS2317069685	ISPIM 0 3/4 03/16/28		EUR	1,00000	600.000,00	84,92	CEP MID	597.538,62	597.538,62	-88.006,62	509.532,00	509.532,00	3.205,48
XS2291905474	JFM 0.01 02/02/28		EUR	1,00000	1.300.000,00	86,50	CEP MID	1.228.810,49	1.228.810,49	-104.258,49	1.124.552,00	1.124.552,00	107,56
XS1897340854	KFW 0 1/2 09/28/26		EUR	1,00000	4.850.000,00	93,30	CEP MID	5.020.535,60	5.020.535,60	-495.412,85	4.525.122,75	4.525.122,75	4.252,05
XS2475954900	KFW 1 3/8 06/07/32		EUR	1,00000	600.000,00	90,18	CEP MID	574.541,13	574.541,13	-33.464,13	541.077,00	541.077,00	4.746,58
XS2498154207	KFW 2 11/15/29		EUR	1,00000	300.000,00	97,15	CEP MID	285.448,65	285.448,65	5.999,85	291.448,50	291.448,50	263,01
XS1622415674	KOMMUN 0 3/4 05/18/27		EUR	1,00000	300.000,00	92,33	CEP MID	278.195,83	278.195,83	-1.219,33	276.976,50	276.976,50	1.214,38
XS1960260021	LPTY 1 3/8 03/07/24		EUR	1,00000	5.100.000,00	97,23	CEP MID	5.182.292,12	5.182.292,12	-223.664,12	4.958.628,00	4.958.628,00	51.681,16
ES0000101966	MADRID 0.827 07/30/27		EUR	1,00000	1.100.000,00	91,89	CEP MID	1.104.964,21	1.104.964,21	-94.168,71	1.010.795,50	1.010.795,50	3.090,49
DE000A289QR9	MBGGR 0 3/4 09/10/30		EUR	1,00000	800.000,00	85,24	CEP MID	793.564,58	793.564,58	-111.624,58	681.940,00	681.940,00	1.347,95
XS1626191107	NEDWBK 0 1/4 06/07/24		EUR	1,00000	2.000.000,00	96,32	CEP MID	2.044.722,19	2.044.722,19	-118.232,19	1.926.490,00	1.926.490,00	2.424,66
XS2057845518	NEDWBK 0 10/02/34		EUR	1,00000	450.000,00	72,61	CEP MID	427.171,68	427.171,68	-100.408,68	326.763,00	326.763,00	0,00
XS1284550941	NEDWBK 1 09/03/25		EUR	1,00000	3.100.000,00	95,66	CEP MID	3.258.231,31	3.258.231,31	-292.848,81	2.965.382,50	2.965.382,50	7.558,90
XS2454249652	NIB 0 1/4 03/09/29		EUR	1,00000	400.000,00	87,29	CEP MID	354.100,96	354.100,96	-4.936,96	349.164,00	349.164,00	731,51
DE000NWB0AD8	NRWBK 0 3/8 11/17/26		EUR	1,00000	1.975.000,00	91,89	CEP MID	2.028.995,76	2.028.995,76	-214.217,63	1.814.778,13	1.814.778,13	284,08
DE000NWB0AC0	NRWBK 0 7/8 11/10/25		EUR	1,00000	3.050.000,00	95,10	CEP MID	3.207.508,50	3.207.508,50	-307.034,75	2.900.473,75	2.900.473,75	1.535,45
XS1958534528	POLAND 1 03/07/29		EUR	1,00000	800.000,00	86,39	CEP MID	817.455,53	817.455,53	-126.339,53	691.116,00	691.116,00	5.895,89
XS2068969067	RABOBK 0 1/4 10/30/26		EUR	1,00000	3.400.000,00	89,21	CEP MID	3.417.242,79	3.417.242,79	-384.119,79	3.033.123,00	3.033.123,00	745,21
XS2181689659	REPHUN 1 3/4 06/05/35		EUR	1,00000	520.000,00	67,95	CEP MID	544.738,23	544.738,23	-191.380,03	353.358,20	353.358,20	4.462,74
XS2357417257	SANTAN 0 5/8 06/24/29		EUR	1,00000	1.300.000,00	83,61	CEP MID	1.177.864,05	1.177.864,05	-90.979,55	1.086.884,50	1.086.884,50	3.561,64
XS2190256706	SRGIM 0 3/4 06/17/30		EUR	1,00000	700.000,00	80,38	CEP MID	691.100,38	691.100,38	-128.440,38	562.660,00	562.660,00	2.402,05
XS1875284702	SSELN 1 3/8 09/04/27		EUR	1,00000	3.300.000,00	91,98	CEP MID	3.512.927,20	3.512.927,20	-477.570,70	3.035.356,50	3.035.356,50	10.939,73
XS1828037827	TENN 2 06/05/34		EUR	1,00000	500.000,00	85,72	CEP MID	571.155,44	571.155,44	-142.560,44	428.595,00	428.595,00	4.904,11
XS2357205587	TRNIM 0 3/8 06/23/29		EUR	1,00000	700.000,00	82,19	CEP MID	663.484,38	663.484,38	-88.154,38	575.330,00	575.330,00	1.157,88
XS2360310044	UCGIM 0.8 07/05/29		EUR	1,00000	600.000,00	82,05	CEP MID	604.080,89	604.080,89	-111.771,89	492.309,00	492.309,00	1.959,45

SECURITY ID	NAME	LEG NO.	QC	FX RATE	VOLUME	PRICE	PRICE TYPE	LOCAL BOOK VALUE	BASE BOOK VALUE	UNREALISED RESULT	LOCAL MARKET VALUE	BASE MARKET VALUE	ACCRUED INTEREST
XS2320453884	UPMFH 0 1/2 03/22/31		EUR	1,00000	700.000,00	78,56	CEP MID	644.143,92	644.143,92	-94.234,42	549.909,50	549.909,50	2.435,62
XS2257961818	UPMFH 0 1/8 11/19/28		EUR	1,00000	1.700.000,00	83,04	CEP MID	1.550.646,93	1.550.646,93	-139.009,43	1.411.637,50	1.411.637,50	69,86
FR0013054897	VDP 1 3/4 05/25/31		EUR	1,00000	1.000.000,00	93,63	CEP MID	1.169.502,45	1.169.502,45	-233.202,45	936.300,00	936.300,00	9.109,59
XS2002017361	VOD 0.9 11/24/26		EUR	1,00000	1.150.000,00	92,28	CEP MID	1.155.285,34	1.155.285,34	-94.082,59	1.061.202,75	1.061.202,75	198,49
XS2342206591	WSTP 0.766 05/13/31		EUR	1,00000	600.000,00	85,93	CEP MID	590.459,08	590.459,08	-74.879,08	515.580,00	515.580,00	2.543,54
Total Fixed income									105.066.948,81	-13.101.290,80		91.965.658,01	382.298,04
Fund certificates													
LU1861134382	AMD INDEX MSCI WORLD SRI PAB UCTS ETFDRC		EUR	1,00000	175.000,00	77,31	CEP CLOSE	13.796.546,42	13.796.546,42	-268.171,42	13.528.375,00	13.528.375,00	0,00
IE00BYZTVV78	iShares â?– Corp Bond 0-3yr ESG		EUR	1,00000	579.700,00	4,82	CEP CLOSE	2.909.195,79	2.909.195,79	-117.418,56	2.791.777,23	2.791.777,23	0,00
IE00BYVJRP78	iShares MSCI EM SRI ETF USD Ac		EUR	1,00000	1.790.000,00	6,75	CEP CLOSE	12.522.008,61	12.522.008,61	-443.088,61	12.078.920,00	12.078.920,00	0,00
IE00BYVJRP78	iShares MSCI EM SRI ETF USD Ac		USD	1,02965	3.060.000,00	6,97	CEP CLOSE	20.371.725,39	17.668.718,65	3.052.740,10	21.335.850,00	20.721.458,75	0,00
IE00BLGK8D99	iShares MSCI EMU Paris-Algnd C		EUR	1,00000	1.050.000,00	4,60	CEP CLOSE	4.491.241,99	4.491.241,99	343.483,01	4.834.725,00	4.834.725,00	0,00
IE00BYVJRP78	iShares MSCI Japan SRI EURH ET		EUR	1,00000	594.000,00	7,85	CEP CLOSE	4.785.081,60	4.785.081,60	-121.587,60	4.663.494,00	4.663.494,00	0,00
IE00BYVJRR92	iShares MSCI USA SRI ETF USD A		EUR	1,00000	2.384.200,00	11,47	CEP CLOSE	17.783.285,86	17.783.285,86	9.553.951,34	27.337.237,20	27.337.237,20	0,00
IE00BKSCBX74	UBS(Ir)ETFpIcMSCIWldSmCpSlyRs		EUR	1,00000	212.000,00	8,16	CEP CLOSE	1.684.050,17	1.684.050,17	45.233,83	1.729.284,00	1.729.284,00	0,00
IE00BKSCBX74	UBS(Ir)ETFpIcMSCIWldSmCpSlyRs		USD	1,02965	1.438.000,00	8,53	CEP CLOSE	14.609.080,38	12.837.981,17	-923.662,71	12.267.578,00	11.914.318,46	0,00
LU1484799769	UBS(Lux)FS BMSCI â?–ArLiq CorpSu		EUR	1,00000	775.000,00	12,53	CEP CLOSE	10.951.983,10	10.951.983,10	-1.240.845,60	9.711.137,50	9.711.137,50	0,00
LU0629460675	UBS(Lux)FS MSCI EMU SRI EUR Ad		EUR	1,00000	337.600,00	102,60	CEP CLOSE	33.732.186,79	33.732.186,79	905.573,21	34.637.760,00	34.637.760,00	0,00
LU0950674332	UBS(Lux)FS MSCI World SRI USD		EUR	1,00000	1.571.500,00	22,13	CEP CLOSE	27.141.348,02	27.141.348,02	7.628.089,48	34.769.437,50	34.769.437,50	0,00
IE00BZ163H91	VANGUARD EURZN GOV BD ETF		EUR	1,00000	150.000,00	22,90	CEP CLOSE	4.007.207,78	4.007.207,78	-571.757,78	3.435.450,00	3.435.450,00	0,00
Total Fund certificates									164.310.835,95	17.842.538,69		182.153.374,64	0,00
Cash													
CAC_1801_EUR_IN	NLS2ISAE0000005180		EUR	1,00000							1.420.754,48	1.420.754,48	0,00
Total Cash												1.420.754,48	0,00
Total Bright LifeCycle Fund Neutraal									269.377.784,76	4.741.247,89		275.539.787,13	382.298,04

Open Amounts

SECURITY ID	NAME	TRADE DATE	PAYMENT DATE	LEG NO.	QC	FX RATE	VOLUME	PRICE	LOCAL BOOKED AMOUNT	LOCAL OPEN AMOUNT	BASE OPEN AMOUNT	INTEREST	REALISED RESULTS
Bright LifeCycle Fund Neutraal													
Internal													
Fixed income													
Coupon													
EUR													
XS2190256706	SRGIM 0 3/4 06/17/30	17-06-2022	17-06-2022	0,00	EUR	1.0000	0,00	0,00	3.915,00	585,00	585,00	0,00	0,00
XS2357205587	TRNIM 0 3/8 06/23/29	23-06-2022	23-06-2022	0,00	EUR	1.0000	0,00	0,00	1.680,00	195,00	195,00	0,00	0,00
XS2360310044	UCGIM 0.8 07/05/29	05-07-2022	05-07-2022	0,00	EUR	1.0000	0,00	0,00	4.176,00	624,00	624,00	0,00	0,00
Total EUR											1,404.00	0,00	0,00
Total Coupon											1,404.00	0,00	0,00
Credit Cash													
EUR													
CUSTODY FEE	CUSTODY FEE						97.095,00		0,00	-4.855,00	-4.855,00	0,00	0,00
DEPOSIT FEE	DEPOSITARY FEE						5.157,12		0,00	-5.157,12	-5.157,12	0,00	0,00
Total EUR											-102,252.12	0,00	0,00
Total Credit Cash											-102,252.12	0,00	0,00
Total Fixed income											-100,848.12	0,00	0,00
Total Internal											-100,848.12	0,00	0,00
Total Open Amounts											-100,848,12	0,00	0,00
Open Restitutions											0,00		
Total Bright LifeCycle Fund Neutraal											-100,848,12	0,00	0,00

Transactions Overview

SECURITY ID	NAME	LEG NO.	QC	TRADE DATE	PAYMENT DATE	VOLUME	PRICE	FX RATE	BASE BOOK VALUE	BASE MARKET VALUE	INTEREST	COSTS AND TAXES	PRICE RESULT	CURRENCY RESULT
Bright LifeCycle Fund Neutraal														
Amundi Deutschland GmbH														
FRN														
Coupon														
DE000NWBOAD8	NRW BANK EX LANDESBANK NORDRHEINWESTF 0.375% 17-11		EUR	17-11-2022	17-11-2022	0,00	0,00	1,00000	0,00	7.406,25	0,00	0,00	0,00	0,00
Total Coupon									0,00	7.406,25	0,00	0,00	0,00	0,00
Total									0,00	7.406,25	0,00	0,00	0,00	0,00
Total FRN									0,00	7.406,25	0,00	0,00	0,00	0,00
Total Amundi Deutschland GmbH									0,00	7.406,25	0,00	0,00	0,00	0,00
Goldman Sachs														
FRN														
Buy														
DE000BHYOGS9	BERLIN HYP AG 1.125% 25-10-27		EUR	07-11-2022	09-11-2022	200.000,00	87,58	1,00000	-175.241,58	-175.154,00	-92,47	-87,58	0,00	0,00
Total Buy									-175.241,58	-175.154,00	-92,47	-87,58	0,00	0,00
Total									-175.241,58	-175.154,00	-92,47	-87,58	0,00	0,00
Total FRN									-175.241,58	-175.154,00	-92,47	-87,58	0,00	0,00
Total Goldman Sachs									-175.241,58	-175.154,00	-92,47	-87,58	0,00	0,00
Internal														
ALM														
CreditCash														
CUSTODY FEE	CUSTODY FEE		EUR	30-11-2022	30-11-2022	4.855,00	1,00	1,00000	-4.855,00	-4.855,00	0,00	0,00	0,00	0,00
DEPOSIT FEE	DEPOSITARY FEE		EUR	30-11-2022	30-11-2022	5.157,12	1,00	1,00000	-5.157,12	-5.157,12	0,00	0,00	0,00	0,00
Total CreditCash									-10.012,12	-10.012,12	0,00	0,00	0,00	0,00

SECURITY ID	NAME	LEG NO.	QC	TRADE DATE	PAYMENT DATE	VOLUME	PRICE	FX RATE	BASE BOOK VALUE	BASE MARKET VALUE	INTEREST	COSTS AND TAXES	PRICE RESULT	CURRENCY RESULT
Total ALM									-10.012,12	-10.012,12	0,00	0,00	0,00	0,00
Cash														
AccrIntCredit														
CAC_1801_EUR_IN	FUND BRIGHT NEUTRAAL		EUR	30-11-2022	30-11-2022	1.538,47	0,00	1,00000	-1.538,47	0,00	-1.538,47	0,00	1.538,47	0,00
Total AccrIntCredit									-1.538,47	0,00	-1.538,47	0,00	1.538,47	0,00
Total Cash									-1.538,47	0,00	-1.538,47	0,00	1.538,47	0,00
Exchange Traded Funds														
Buy														
LU1861134382	AMD INDEX MSCI WORLD SRI PAB UCTS ETFDRC		EUR	07-11-2022	09-11-2022	24.100,00	75,71	1,00000	-1.826.070,69	-1.824.611,00	0,00	-1.459,69	0,00	0,00
IE00BYVJRP78	iShares MSCI EM SRI ETF USD Ac		EUR	07-11-2022	09-11-2022	51.000,00	6,49	1,00000	-331.254,79	-330.990,00	0,00	-264,79	0,00	0,00
IE00BL6K8D99	iShares MSCI EMU Paris-Algnd C		EUR	07-11-2022	09-11-2022	95.000,00	4,33	1,00000	-411.745,77	-411.540,00	0,00	-205,77	0,00	0,00
IE00BKSCBX74	UBS(Ir)ETFpIcMSCIWldSmCpSlyRs		EUR	07-11-2022	09-11-2022	27.000,00	8,11	1,00000	-219.010,07	-218.835,00	0,00	-175,07	0,00	0,00
Total Buy									-2.788.081,32	-2.785.976,00	0,00	-2.105,32	0,00	0,00
Dividend														
IE00BYZTVV78	iShares â?– Corp Bond 0-3yr ESG		EUR	17-11-2022	30-11-2022	0,00	0,00	1,00000	0,00	7.594,07	0,00	0,00	0,00	0,00
IE00BZ163H91	VANGUARD EURZN GOV BD ETF		EUR	17-11-2022	30-11-2022	0,00	0,00	1,00000	0,00	2.833,05	0,00	0,00	0,00	0,00
Total Dividend									0,00	10.427,12	0,00	0,00	0,00	0,00
Total Exchange Traded Funds									-2.788.081,32	-2.775.548,88	0,00	-2.105,32	0,00	0,00
FRN														
Buy														
XS2473687106	ASML 2 1/4 05/17/32		EUR	07-11-2022	09-11-2022	500.000,00	92,97	1,00000	-465.087,43	-464.855,00	-5.424,66	-232,43	0,00	0,00
XS2357417257	BANCO NTANDER 0.625% 24-06-29		EUR	07-11-2022	09-11-2022	500.000,00	81,15	1,00000	-405.952,88	-405.750,00	-1.181,51	-202,88	0,00	0,00
XS1828046570	BANQUE EUROPEAN D'INVESTISSEMENT 1.125% 15-11-32		EUR	07-11-2022	09-11-2022	150.000,00	83,91	1,00000	-125.930,93	-125.868,00	-1.659,76	-62,93	0,00	0,00
XS2081543204	CORP ANDINA 0.625% 20-11-26		EUR	07-11-2022	09-11-2022	100.000,00	88,45	1,00000	-88.492,22	-88.448,00	-606,16	-44,22	0,00	0,00
FR0011911247	ENGIFP 2 3/8 05/19/26		EUR	07-11-2022	09-11-2022	500.000,00	97,07	1,00000	-485.587,67	-485.345,00	-5.660,96	-242,67	0,00	0,00
XS2047500926	EON SE 0.35% 28-02-30 EMTN		EUR	07-11-2022	09-11-2022	100.000,00	77,67	1,00000	-77.711,84	-77.673,00	-243,56	-38,84	0,00	0,00
IE00BFZRQ242	IRELAND GOVERNMENT BOND 1.35% 18-03-31		EUR	07-11-2022	09-11-2022	100.000,00	91,55	1,00000	-91.599,78	-91.554,00	-872,88	-45,78	0,00	0,00
XS1897340854	KFW 0.5% 28-09-26 EMTN		EUR	07-11-2022	09-11-2022	300.000,00	92,41	1,00000	-277.356,61	-277.218,00	-172,60	-138,61	0,00	0,00
XS2498154207	KFW 2 11/15/29		EUR	07-11-2022	09-11-2022	300.000,00	95,10	1,00000	-285.448,65	-285.306,00	-2.087,67	-142,65	0,00	0,00
XS1622415674	KOMMUN 0 3/4 05/18/27		EUR	07-11-2022	09-11-2022	100.000,00	90,95	1,00000	-90.998,48	-90.953,00	-359,59	-45,48	0,00	0,00
XS1485533431	KPN 1 1/8 09/11/28		EUR	07-11-2022	09-11-2022	200.000,00	87,27	1,00000	-174.631,27	-174.544,00	-363,70	-87,27	0,00	0,00
FR0011858323	REGION ILE DE FRANCE 2.375% 24/04/2026		EUR	07-11-2022	09-11-2022	100.000,00	98,73	1,00000	-98.781,37	-98.732,00	-1.294,86	-49,37	0,00	0,00
XS2050968333	SMURFIT KAPPA TREASURY ULC 1.5% 15-09-27		EUR	07-11-2022	09-11-2022	200.000,00	89,32	1,00000	-178.725,32	-178.636,00	-450,00	-89,32	0,00	0,00

SECURITY ID	NAME	LEG NO.	QC	TRADE DATE	PAYMENT DATE	VOLUME	PRICE	FX RATE	BASE BOOK VALUE	BASE MARKET VALUE	INTEREST	COSTS AND TAXES	PRICE RESULT	CURRENCY RESULT
XS2357205587	TRASMISSIONE ELETTRICITA RETE NAZIONALE 0.375% 23-		EUR	07-11-2022	09-11-2022	100.000,00	80,04	1,00000	-80.077,02	-80.037,00	-142,81	-40,02	0,00	0,00
Total Buy									-2.926.381,47	-2.924.919,00	-20.520,72	-1.462,47	0,00	0,00
Coupon														
XS1828046570	BANQUE EUROPEAN DINVESTISSEMENT 1.125% 15-11-32		EUR	15-11-2022	15-11-2022	0,00	0,00	1,00000	0,00	2.812,50	0,00	0,00	0,00	0,00
XS1107718279	BANQUE EUROPEENNE DINVESTISSEM 1.25% 13-11-26		EUR	13-11-2022	14-11-2022	0,00	0,00	1,00000	0,00	35.312,50	0,00	0,00	0,00	0,00
XS2081543204	CAF 0 5/8 11/20/26		EUR	20-11-2022	21-11-2022	0,00	0,00	1,00000	0,00	18.125,00	0,00	0,00	0,00	0,00
XS1280834992	EIB 0 1/2 11/15/23		EUR	15-11-2022	15-11-2022	0,00	0,00	1,00000	0,00	8.500,00	0,00	0,00	0,00	0,00
XS1912495691	IBRD 0 5/8 11/22/27		EUR	22-11-2022	22-11-2022	0,00	0,00	1,00000	0,00	19.375,00	0,00	0,00	0,00	0,00
XS1909186451	INTNED 2 1/2 11/15/30		EUR	15-11-2022	15-11-2022	0,00	0,00	1,00000	0,00	65.000,00	0,00	0,00	0,00	0,00
XS2498154207	KFW 2 11/15/29		EUR	15-11-2022	15-11-2022	0,00	0,00	1,00000	0,00	2.186,30	0,00	0,00	0,00	0,00
DE000NWBOACO	NRW BANK EX LANDESBANK NORDRHEINWESTF 0.875% 10-11		EUR	10-11-2022	10-11-2022	0,00	0,00	1,00000	0,00	26.687,50	0,00	0,00	0,00	0,00
XS2257961818	UPMFH 0 1/8 11/19/28		EUR	19-11-2022	21-11-2022	0,00	0,00	1,00000	0,00	2.125,00	0,00	0,00	0,00	0,00
XS2002017361	VOD 0.9 11/24/26		EUR	24-11-2022	24-11-2022	0,00	0,00	1,00000	0,00	10.350,00	0,00	0,00	0,00	0,00
Total Coupon									0,00	190.473,80	0,00	0,00	0,00	0,00
Sell														
XS1485533431	KPN 1 1/8 09/11/28		EUR	25-11-2022	29-11-2022	200.000,00	88,92	1,00000	174.631,27	177.838,00	486,99	-88,92	3.117,81	0,00
XS2050968333	SKGID 1 1/2 09/15/27		EUR	25-11-2022	29-11-2022	200.000,00	91,14	1,00000	178.725,32	182.276,00	616,67	-91,14	3.459,54	0,00
Total Sell									353.356,59	360.114,00	1.103,66	-180,06	6.577,35	0,00
Total									-2.573.024,88	-2.374.331,20	-19.417,06	-1.642,53	6.577,35	0,00
Total FRN									-2.573.024,88	-2.374.331,20	-19.417,06	-1.642,53	6.577,35	0,00
Mutual Funds														
IssueFunds														
1801_FC	Bright LifeCycle Fund Neutraal		EUR	01-11-2022	01-11-2022	568.433,40	13,21	1,00000	0,00	7.509.420,21	0,00	-3.753,66	0,00	0,00
Total IssueFunds									0,00	7.509.420,21	0,00	-3.753,66	0,00	0,00
RedemptionFunds														
1801_FC	Bright LifeCycle Fund Neutraal		EUR	01-11-2022	01-11-2022	51.082,48	13,21	1,00000	0,00	-674.836,81	0,00	-336,71	0,00	0,00
1801_FC	Bright LifeCycle Fund Neutraal		EUR	01-11-2022	01-11-2022	32.285,10	13,21	1,00000	0,00	-426.509,80	0,00	0,00	0,00	0,00
Total RedemptionFunds									0,00	-1.101.346,61	0,00	-336,71	0,00	0,00
Total Mutual Funds									0,00	6.408.073,60	0,00	-4.090,37	0,00	0,00
Suspense														
Deposit														
SUS_1801_EUR_IN	FUND BRIGHT NEUTRAAL		EUR	07-11-2022	07-11-2022	1.813.165,18	1,00	1,00000	1.813.165,18	1.813.165,18	0,00	0,00	0,00	0,00
SUS_1801_EUR_IN	FUND BRIGHT NEUTRAAL		EUR	07-11-2022	07-11-2022	4.633.939,20	1,00	1,00000	4.633.939,20	4.633.939,20	0,00	0,00	0,00	0,00
SUS_1801_EUR_IN	FUND BRIGHT NEUTRAAL		EUR	09-11-2022	09-11-2022	5.034,54	1,00	1,00000	5.034,54	5.034,54	0,00	0,00	0,00	0,00

SECURITY ID	NAME	LEG NO.	QC	TRADE DATE	PAYMENT DATE	VOLUME	PRICE	FX RATE	BASE BOOK VALUE	BASE MARKET VALUE	INTEREST	COSTS AND TAXES	PRICE RESULT	CURRENCY RESULT
SUS_1801_EUR_IN	FUND BRIGHT NEUTRAAL		EUR	11-11-2022	11-11-2022	29.905,87	1,00	1,00000	29.905,87	29.905,87	0,00	0,00	0,00	0,00
Total Deposit									6.482.044,79	6.482.044,79	0,00	0,00	0,00	0,00
Withdraw														
SUS_1801_EUR_IN	FUND BRIGHT NEUTRAAL		EUR	07-11-2022	07-11-2022	1.813.165,18	1,00	1,00000	-1.813.165,18	-1.813.165,18	0,00	0,00	0,00	0,00
SUS_1801_EUR_IN	FUND BRIGHT NEUTRAAL		EUR	07-11-2022	07-11-2022	4.633.939,20	1,00	1,00000	-4.633.939,20	-4.633.939,20	0,00	0,00	0,00	0,00
SUS_1801_EUR_IN	FUND BRIGHT NEUTRAAL		EUR	09-11-2022	09-11-2022	5.034,54	1,00	1,00000	-5.034,54	-5.034,54	0,00	0,00	0,00	0,00
SUS_1801_EUR_IN	FUND BRIGHT NEUTRAAL		EUR	11-11-2022	11-11-2022	29.905,87	1,00	1,00000	-29.905,87	-29.905,87	0,00	0,00	0,00	0,00
Total Withdraw									-6.482.044,79	-6.482.044,79	0,00	0,00	0,00	0,00
Total Suspense									0,00	0,00	0,00	0,00	0,00	0,00
Total Internal									-5.372.656,79	1.248.181,40	-20.955,53	-7.838,22	8.115,82	0,00
Metzler Asset Management GmbH														
ALM														
ChargeCash														
OTHER INCOME	OTHER INCOME		EUR	23-11-2022	23-11-2022	136,35	1,00	1,00000	136,35	136,35	0,00	0,00	0,00	0,00
Total ChargeCash									136,35	136,35	0,00	0,00	0,00	0,00
Total ALM									136,35	136,35	0,00	0,00	0,00	0,00
Total Metzler Asset Management GmbH									136,35	136,35	0,00	0,00	0,00	0,00
Total Bright LifeCycle Fund Neutraal									-5.547.762,02	1.080.570,00	-21.048,00	-7.925,80	8.115,82	0,00



caceis
INVESTOR SERVICES