

Fund Accounting

Bright LifeCycle Fund Neutraal

CACEIS Bank, Netherlands Branch

30 April 2023



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INVESTOR SERVICES

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Net Asset Value

| Bright LifeCycle Fund Neutraal | 30-04-2023 | 31-03-2023 |
|--|-----------------------|-----------------------|
| Assets | | |
| Investments | | |
| Total Bonds | 119.254.225,81 | 115.837.601,61 |
| Total Fund certificate | 218.645.436,90 | 217.375.715,37 |
| Accruals | 898.245,06 | 918.839,29 |
| Other Assets | | |
| Receivables | 1.676,25 | 1.404,00 |
| Receivables | | |
| Total Cash and Unrealised FX Variation | 318.448,85 | 237.691,10 |
| Total Assets | 339.118.032,87 | 334.371.251,37 |
| Liabilities | | |
| Current Liabilities | | |
| Payables | -21.361,84 | -20.998,13 |
| Total Liabilities | -21.361,84 | -20.998,13 |
| Net Asset Value | | |
| Net Asset Value | 339.096.671,03 | 334.350.253,24 |
| Number of Certificates - A | 24.871.640,25261 | 24.511.459,52786 |
| Calculated NAV - A | 13,63387 | 13,64057 |
| Percentage change of NAV per unit of participation | 1,42 | |

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 Corporate | | | | | | | | | | | | | |
| XS1808739459 | ABNANV 0 7/8 04/22/25 | | EUR | 1,00000 | 4.150.000,00 | 95,10 | CEP MID | 4.262.214,96 | 4.262.214,96 | -315.419,71 | 3.946.795,25 | 3.946.795,25 | 892,93 |
| XS2534976886 | AEMSPA 4 1/2 09/19/30 | | EUR | 1,00000 | 1.000.000,00 | 101,57 | CEP MID | 1.031.305,40 | 1.031.305,40 | -15.655,40 | 1.015.650,00 | 1.015.650,00 | 27.616,44 |
| XS2473687106 | ASML 2 1/4 05/17/32 | | EUR | 1,00000 | 1.950.000,00 | 94,07 | CEP MID | 1.910.629,34 | 1.910.629,34 | -76.225,34 | 1.834.404,00 | 1.834.404,00 | 41.951,71 |
| XS2314312179 | AXASA 1 3/8 10/07/41 | | EUR | 1,00000 | 300.000,00 | 76,04 | CEP MID | 292.331,09 | 292.331,09 | -64.197,59 | 228.133,50 | 228.133,50 | 2.328,08 |
| DE000A289DC9 | BASGR 0 1/4 06/05/27 | | EUR | 1,00000 | 1.200.000,00 | 89,43 | CEP MID | 1.161.944,69 | 1.161.944,69 | -88.838,69 | 1.073.106,00 | 1.073.106,00 | 2.712,33 |
| XS2013745703 | BBVASM 1 06/21/26 | | EUR | 1,00000 | 4.000.000,00 | 92,45 | CEP MID | 4.086.625,98 | 4.086.625,98 | -388.505,98 | 3.698.120,00 | 3.698.120,00 | 34.410,96 |
| DE000BHYOGB5 | BHH 1 1/2 04/18/28 | | EUR | 1,00000 | 2.500.000,00 | 85,70 | CEP MID | 2.673.754,21 | 2.673.754,21 | -531.341,71 | 2.142.412,50 | 2.142.412,50 | 1.331,97 |
| DE000BHYOGS9 | BHH 1 1/8 10/25/27 | | EUR | 1,00000 | 3.000.000,00 | 88,28 | CEP MID | 2.930.381,66 | 2.930.381,66 | -282.131,66 | 2.648.250,00 | 2.648.250,00 | 17.383,56 |
| FR00140005J1 | BNP 0 3/8 10/14/27 | | EUR | 1,00000 | 800.000,00 | 88,49 | CEP MID | 783.197,40 | 783.197,40 | -75.273,40 | 707.924,00 | 707.924,00 | 1.635,62 |
| DE000BLB6J0 | BYLAN 0 1/8 02/10/28 | | EUR | 1,00000 | 800.000,00 | 84,23 | CEP MID | 707.381,12 | 707.381,12 | -33.509,12 | 673.872,00 | 673.872,00 | 219,18 |
| DE000BLB6JP7 | BYLAN 2 1/2 06/28/32 | | EUR | 1,00000 | 500.000,00 | 95,95 | CEP MID | 527.099,42 | 527.099,42 | -47.341,92 | 479.757,50 | 479.757,50 | 10.513,70 |
| FR0014000PF1 | DGFP 0 11/27/28 | | EUR | 1,00000 | 900.000,00 | 85,69 | CEP MID | 847.483,53 | 847.483,53 | -76.260,03 | 771.223,50 | 771.223,50 | 0,00 |
| XS1901055472 | ENBW 1 7/8 10/31/33 | | EUR | 1,00000 | 3.350.000,00 | 84,06 | CEP MID | 3.889.454,21 | 3.889.454,21 | -1.073.544,71 | 2.815.909,50 | 2.815.909,50 | 31.320,21 |
| FR0011911247 | ENGIFP 2 3/8 05/19/26 | | EUR | 1,00000 | 3.000.000,00 | 97,54 | CEP MID | 2.941.817,17 | 2.941.817,17 | -15.692,17 | 2.926.125,00 | 2.926.125,00 | 67.736,30 |
| FR001400A1H6 | ENGIFP 3 1/2 09/27/29 | | EUR | 1,00000 | 4.200.000,00 | 100,08 | CEP MID | 4.232.720,30 | 4.232.720,30 | -29.465,30 | 4.203.255,00 | 4.203.255,00 | 86.991,78 |
| XS2047500926 | EOANGR 0.35 02/28/30 | | EUR | 1,00000 | 4.450.000,00 | 81,17 | CEP MID | 4.285.414,48 | 4.285.414,48 | -673.482,98 | 3.611.931,50 | 3.611.931,50 | 2.645,62 |
| XS1702729275 | EOANGR 1 1/4 10/19/27 | | EUR | 1,00000 | 4.150.000,00 | 92,34 | CEP MID | 4.348.379,22 | 4.348.379,22 | -516.331,47 | 3.832.047,75 | 3.832.047,75 | 27.571,92 |
| FR0013422227 | GFCFP 1 5/8 05/29/34 | | EUR | 1,00000 | 400.000,00 | 78,75 | CEP MID | 439.609,69 | 439.609,69 | -124.605,69 | 315.004,00 | 315.004,00 | 6.001,37 |
| FR0014003OC5 | IDFMOB 0.4 05/28/31 | | EUR | 1,00000 | 500.000,00 | 81,19 | CEP MID | 504.779,26 | 504.779,26 | -98.844,26 | 405.935,00 | 405.935,00 | 1.852,05 |
| XS1909186451 | INTNED 2 1/2 11/15/30 | | EUR | 1,00000 | 2.600.000,00 | 92,05 | CEP MID | 3.144.169,31 | 3.144.169,31 | -750.830,31 | 2.393.339,00 | 2.393.339,00 | 29.739,73 |
| XS2317069685 | ISPIM 0 3/4 03/16/28 | | EUR | 1,00000 | 600.000,00 | 86,04 | CEP MID | 597.538,62 | 597.538,62 | -81.283,62 | 516.255,00 | 516.255,00 | 565,57 |
| XS1960260021 | LPTY 1 3/8 03/07/24 | | EUR | 1,00000 | 5.100.000,00 | 97,63 | CEP MID | 5.182.292,12 | 5.182.292,12 | -203.034,62 | 4.979.257,50 | 4.979.257,50 | 10.537,91 |
| DE000A289QR9 | MBGGR 0 3/4 09/10/30 | | EUR | 1,00000 | 800.000,00 | 84,22 | CEP MID | 793.564,58 | 793.564,58 | -119.828,58 | 673.736,00 | 673.736,00 | 3.830,14 |
| XS2531569965 | ORSTED 3 1/4 09/13/31 | | EUR | 1,00000 | 2.500.000,00 | 97,13 | CEP MID | 2.420.575,69 | 2.420.575,69 | 7.574,31 | 2.428.150,00 | 2.428.150,00 | 51.198,63 |
| XS2068969067 | RABOBK 0 1/4 10/30/26 | | EUR | 1,00000 | 3.400.000,00 | 90,19 | CEP MID | 3.417.242,79 | 3.417.242,79 | -350.663,79 | 3.066.579,00 | 3.066.579,00 | 4.261,64 |
| XS2357417257 | SANTAN 0 5/8 06/24/29 | | EUR | 1,00000 | 1.300.000,00 | 83,77 | CEP MID | 1.177.864,05 | 1.177.864,05 | -88.860,55 | 1.089.003,50 | 1.089.003,50 | 6.922,95 |
| XS2190256706 | SRGIM 0 3/4 06/17/30 | | EUR | 1,00000 | 700.000,00 | 80,47 | CEP MID | 691.100,38 | 691.100,38 | -127.792,88 | 563.307,50 | 563.307,50 | 4.573,97 |

| 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 |
|-------------------------------------|-----------------------|---------|-----|---------|--------------|--------|------------|------------------|----------------------|----------------------|--------------------|----------------------|-------------------|
| XS1875284702 | SSELN 1 3/8 09/04/27 | | EUR | 1,00000 | 5.800.000,00 | 92,64 | CEP MID | 5.835.337,82 | 5.835.337,82 | -462.159,82 | 5.373.178,00 | 5.373.178,00 | 52.219,86 |
| XS1828037827 | TENN 2 06/05/34 | | EUR | 1,00000 | 500.000,00 | 87,64 | CEP MID | 571.155,44 | 571.155,44 | -132.975,44 | 438.180,00 | 438.180,00 | 9.041,10 |
| XS2549543143 | TENN 3 7/8 10/28/28 | | EUR | 1,00000 | 2.950.000,00 | 102,67 | CEP MID | 3.035.261,37 | 3.035.261,37 | -6.407,87 | 3.028.853,50 | 3.028.853,50 | 57.939,21 |
| XS2357205587 | TRNIM 0 3/8 06/23/29 | | EUR | 1,00000 | 700.000,00 | 82,35 | CEP MID | 663.484,38 | 663.484,38 | -87.034,38 | 576.450,00 | 576.450,00 | 2.243,84 |
| XS2360310044 | UCGIM 0.8 07/05/29 | | EUR | 1,00000 | 2.100.000,00 | 83,63 | CEP MID | 1.861.209,13 | 1.861.209,13 | -104.926,63 | 1.756.282,50 | 1.756.282,50 | 13.808,22 |
| XS2320453884 | UPMFH 0 1/2 03/22/31 | | EUR | 1,00000 | 700.000,00 | 78,60 | CEP MID | 644.143,92 | 644.143,92 | -93.919,42 | 550.224,50 | 550.224,50 | 382,51 |
| XS2257961818 | UPMFH 0 1/8 11/19/28 | | EUR | 1,00000 | 1.700.000,00 | 83,36 | CEP MID | 1.550.646,93 | 1.550.646,93 | -133.450,43 | 1.417.196,50 | 1.417.196,50 | 948,97 |
| XS2002017361 | VOD 0.9 11/24/26 | | EUR | 1,00000 | 1.650.000,00 | 92,89 | CEP MID | 1.625.920,54 | 1.625.920,54 | -93.202,54 | 1.532.718,00 | 1.532.718,00 | 6.428,22 |
| XS2342206591 | WSTP 0.766 05/13/31 | | EUR | 1,00000 | 600.000,00 | 86,87 | CEP MID | 590.459,08 | 590.459,08 | -69.245,08 | 521.214,00 | 521.214,00 | 4.444,90 |
| Total Fixed Income Corporate | | | | | | | | | 75.658.489,28 | -7.424.708,78 | | 68.233.780,50 | 624.203,10 |
| Fixed Income Government | | | | | | | | | | | | | |
| XS2068071641 | ASIA 0 10/24/29 | | EUR | 1,00000 | 880.000,00 | 82,96 | CEP MID | 850.331,59 | 850.331,59 | -120.287,99 | 730.043,60 | 730.043,60 | 0,00 |
| BE0000346552 | BGB 1 1/4 04/22/33 | | EUR | 1,00000 | 650.000,00 | 85,74 | CEP MID | 694.495,08 | 694.495,08 | -137.207,83 | 557.287,25 | 557.287,25 | 199,80 |
| XS2081543204 | CAF 0 5/8 11/20/26 | | EUR | 1,00000 | 2.900.000,00 | 88,96 | CEP MID | 2.915.477,91 | 2.915.477,91 | -335.623,41 | 2.579.854,50 | 2.579.854,50 | 8.044,52 |
| XS1843433639 | CHILE 0.83 07/02/31 | | EUR | 1,00000 | 700.000,00 | 78,26 | CEP MID | 656.291,98 | 656.291,98 | -108.468,48 | 547.823,50 | 547.823,50 | 4.823,10 |
| XS1280834992 | EIB 0 1/2 11/15/23 | | EUR | 1,00000 | 1.700.000,00 | 98,57 | CEP MID | 1.745.664,45 | 1.745.664,45 | -69.897,95 | 1.675.766,50 | 1.675.766,50 | 3.889,04 |
| XS1878833695 | EIB 0 3/8 05/15/26 | | EUR | 1,00000 | 1.850.000,00 | 92,70 | CEP MID | 1.892.883,64 | 1.892.883,64 | -177.942,89 | 1.714.940,75 | 1.714.940,75 | 6.671,40 |
| XS1107718279 | EIB 1 1/4 11/13/26 | | EUR | 1,00000 | 3.825.000,00 | 94,58 | CEP MID | 3.964.606,26 | 3.964.606,26 | -346.978,63 | 3.617.627,63 | 3.617.627,63 | 22.137,84 |
| XS1828046570 | EIB 1 1/8 11/15/32 | | EUR | 1,00000 | 250.000,00 | 84,70 | CEP MID | 238.689,28 | 238.689,28 | -26.938,03 | 211.751,25 | 211.751,25 | 1.286,82 |
| XS2535352962 | EIB 2 1/4 03/15/30 | | EUR | 1,00000 | 450.000,00 | 95,95 | CEP MID | 445.835,31 | 445.835,31 | -14.064,81 | 431.770,50 | 431.770,50 | 1.300,20 |
| XS2176621253 | EUROF 0.1 05/20/30 | | EUR | 1,00000 | 1.250.000,00 | 81,41 | CEP MID | 1.043.634,56 | 1.043.634,56 | -26.028,31 | 1.017.606,25 | 1.017.606,25 | 1.184,93 |
| FR0014002JM6 | FRTR 0 1/2 06/25/44 | | EUR | 1,00000 | 400.000,00 | 59,15 | CEP MID | 381.878,84 | 381.878,84 | -145.288,84 | 236.590,00 | 236.590,00 | 1.698,63 |
| FR0013234333 | FRTR 1 3/4 06/25/39 | | EUR | 1,00000 | 2.470.000,00 | 82,72 | CEP MID | 3.147.402,22 | 3.147.402,22 | -1.104.131,77 | 2.043.270,45 | 2.043.270,45 | 36.711,64 |
| XS1912495691 | IBRD 0 5/8 11/22/27 | | EUR | 1,00000 | 4.600.000,00 | 90,23 | CEP MID | 4.625.949,29 | 4.625.949,29 | -475.461,29 | 4.150.488,00 | 4.150.488,00 | 12.602,74 |
| FR0011858323 | IDF 2 3/8 04/24/26 | | EUR | 1,00000 | 4.900.000,00 | 97,93 | CEP MID | 5.545.032,14 | 5.545.032,14 | -746.486,64 | 4.798.545,50 | 4.798.545,50 | 2.225,75 |
| IE00BFZRQ242 | IRISH 1.35 03/18/31 | | EUR | 1,00000 | 1.150.000,00 | 91,20 | CEP MID | 1.176.649,53 | 1.176.649,53 | -127.855,28 | 1.048.794,25 | 1.048.794,25 | 1.866,39 |
| XS2291905474 | JFM 0.01 02/02/28 | | EUR | 1,00000 | 1.300.000,00 | 85,53 | CEP MID | 1.228.810,49 | 1.228.810,49 | -116.933,49 | 1.111.877,00 | 1.111.877,00 | 31,34 |
| XS1897340854 | KFW 0 1/2 09/28/26 | | EUR | 1,00000 | 4.850.000,00 | 92,52 | CEP MID | 5.020.535,60 | 5.020.535,60 | -533.509,60 | 4.487.026,00 | 4.487.026,00 | 14.284,25 |
| XS2475954900 | KFW 1 3/8 06/07/32 | | EUR | 1,00000 | 600.000,00 | 88,22 | CEP MID | 574.541,13 | 574.541,13 | -45.251,13 | 529.290,00 | 529.290,00 | 8.159,59 |
| XS2498154207 | KFW 2 11/15/29 | | EUR | 1,00000 | 4.250.000,00 | 95,12 | CEP MID | 4.076.266,61 | 4.076.266,61 | -33.602,86 | 4.042.663,75 | 4.042.663,75 | 38.890,41 |
| XS1622415674 | KOMMUN 0 3/4 05/18/27 | | EUR | 1,00000 | 300.000,00 | 91,42 | CEP MID | 278.195,83 | 278.195,83 | -3.941,83 | 274.254,00 | 274.254,00 | 2.145,21 |

| 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 |
|--------------------------------------|--|---------|-----|---------|--------------|--------|------------|------------------|-----------------------|----------------------|--------------------|-----------------------|-------------------|
| ES0000101966 | MADRID 0.827 07/30/27 | | EUR | 1,00000 | 1.100.000,00 | 90,77 | CEP MID | 1.104.964,21 | 1.104.964,21 | -106.472,21 | 998.492,00 | 998.492,00 | 6.853,90 |
| ES00001010J0 | MADRID 2.822 10/31/29 | | EUR | 1,00000 | 2.100.000,00 | 97,15 | CEP MID | 2.071.063,51 | 2.071.063,51 | -30.924,01 | 2.040.139,50 | 2.040.139,50 | 32.309,97 |
| XS1626191107 | NEDWBK 0 1/4 06/07/24 | | EUR | 1,00000 | 2.000.000,00 | 96,48 | CEP MID | 2.044.722,19 | 2.044.722,19 | -115.222,19 | 1.929.500,00 | 1.929.500,00 | 4.493,15 |
| XS2057845518 | NEDWBK 0 10/02/34 | | EUR | 1,00000 | 450.000,00 | 70,13 | CEP MID | 427.171,68 | 427.171,68 | -111.577,68 | 315.594,00 | 315.594,00 | 0,00 |
| XS1284550941 | NEDWBK 1 09/03/25 | | EUR | 1,00000 | 3.100.000,00 | 95,05 | CEP MID | 3.258.231,31 | 3.258.231,31 | -311.789,81 | 2.946.441,50 | 2.946.441,50 | 20.383,56 |
| XS2454249652 | NIB 0 1/4 03/09/29 | | EUR | 1,00000 | 400.000,00 | 85,96 | CEP MID | 354.100,96 | 354.100,96 | -10.262,96 | 343.838,00 | 343.838,00 | 144,81 |
| DE000NWB0AD8 | NRWBK 0 3/8 11/17/26 | | EUR | 1,00000 | 1.975.000,00 | 91,16 | CEP MID | 2.028.995,76 | 2.028.995,76 | -228.575,88 | 1.800.419,88 | 1.800.419,88 | 3.348,03 |
| DE000NWB0AC0 | NRWBK 0 7/8 11/10/25 | | EUR | 1,00000 | 3.050.000,00 | 94,44 | CEP MID | 3.207.508,50 | 3.207.508,50 | -327.103,75 | 2.880.404,75 | 2.880.404,75 | 12.576,03 |
| XS1958534528 | POLAND 1 03/07/29 | | EUR | 1,00000 | 800.000,00 | 86,39 | CEP MID | 817.455,53 | 817.455,53 | -126.303,53 | 691.152,00 | 691.152,00 | 1.202,19 |
| XS2181689659 | REPHUN 1 3/4 06/05/35 | | EUR | 1,00000 | 520.000,00 | 69,22 | CEP MID | 544.738,23 | 544.738,23 | -184.820,23 | 359.918,00 | 359.918,00 | 8.227,40 |
| FR0013054897 | VDP 1 3/4 05/25/31 | | EUR | 1,00000 | 1.000.000,00 | 90,73 | CEP MID | 1.169.502,45 | 1.169.502,45 | -262.227,45 | 907.275,00 | 907.275,00 | 16.349,32 |
| Total Fixed Income Government | | | | | | | | | 57.531.626,07 | -6.511.180,76 | | 51.020.445,31 | 274.041,96 |
| Fund certificates | | | | | | | | | | | | | |
| LU1861136247 | AMD INDEX MSCI USA SRI PAB UCTSETFDRC | | EUR | 1,00000 | 65.000,00 | 85,95 | CEP CLOSE | 5.515.939,23 | 5.515.939,23 | 70.550,77 | 5.586.490,00 | 5.586.490,00 | 0,00 |
| LU1861134382 | AMD INDEX MSCI WORLD SRI PAB UCTS ETFDRC | | EUR | 1,00000 | 285.000,00 | 77,87 | CEP CLOSE | 22.170.440,18 | 22.170.440,18 | 22.224,82 | 22.192.665,00 | 22.192.665,00 | 0,00 |
| LU1861138961 | AMUNDI INDEX MSCI EMERGING MAR | | EUR | 1,00000 | 70.000,00 | 47,22 | CEP CLOSE | 3.279.171,24 | 3.279.171,24 | 26.228,76 | 3.305.400,00 | 3.305.400,00 | 0,00 |
| IE00BYZTVV78 | iShares â?– Corp Bond 0-3yr ESG | | EUR | 1,00000 | 579.700,00 | 4,84 | CEP CLOSE | 2.909.195,79 | 2.909.195,79 | -103.447,79 | 2.805.748,00 | 2.805.748,00 | 0,00 |
| IE00BYVJRP78 | iShares MSCI EM SRI ETF USD Ac | | EUR | 1,00000 | 4.850.000,00 | 6,23 | CEP CLOSE | 30.190.727,26 | 30.190.727,26 | 34.472,74 | 30.225.200,00 | 30.225.200,00 | 0,00 |
| IE00BL6K8D99 | iShares MSCI EMU Paris-Algnd C | | EUR | 1,00000 | 3.450.000,00 | 4,99 | CEP CLOSE | 15.848.842,94 | 15.848.842,94 | 1.380.457,06 | 17.229.300,00 | 17.229.300,00 | 0,00 |
| IE00BYVJRP85 | iShares MSCI Japan SRI EURH ET | | EUR | 1,00000 | 844.000,00 | 8,29 | CEP CLOSE | 6.667.086,00 | 6.667.086,00 | 332.374,80 | 6.999.460,80 | 6.999.460,80 | 0,00 |
| IE00BYVJRR92 | iShares MSCI USA SRI ETF USD A | | EUR | 1,00000 | 2.543.200,00 | 11,11 | CEP CLOSE | 19.572.512,10 | 19.572.512,10 | 8.677.353,50 | 28.249.865,60 | 28.249.865,60 | 0,00 |
| IE00BKSCBX74 | UBS IRL ETF plc - MSCI World S | | EUR | 1,00000 | 2.095.000,00 | 8,00 | CEP CLOSE | 18.164.047,62 | 18.164.047,62 | -1.401.952,62 | 16.762.095,00 | 16.762.095,00 | 0,00 |
| LU1484799769 | UBS(Lux)FS BMSCI EuroArLiq CorpSu | | EUR | 1,00000 | 775.000,00 | 12,50 | CEP CLOSE | 10.951.983,10 | 10.951.983,10 | -1.266.033,10 | 9.685.950,00 | 9.685.950,00 | 0,00 |
| LU0629460675 | UBS(Lux)FS MSCI EMU SRI EUR Ad | | EUR | 1,00000 | 337.600,00 | 110,10 | CEP CLOSE | 33.732.186,79 | 33.732.186,79 | 3.437.573,21 | 37.169.760,00 | 37.169.760,00 | 0,00 |
| LU0950674332 | UBS(Lux)FS MSCI World SRI USD | | EUR | 1,00000 | 1.571.500,00 | 22,34 | CEP CLOSE | 27.141.348,02 | 27.141.348,02 | 7.958.104,48 | 35.099.452,50 | 35.099.452,50 | 0,00 |
| IE00BZ163H91 | VANGUARD EURZN GOV BD ETF | | EUR | 1,00000 | 150.000,00 | 22,23 | CEP CLOSE | 4.007.207,78 | 4.007.207,78 | -673.157,78 | 3.334.050,00 | 3.334.050,00 | 0,00 |
| Total Fund certificates | | | | | | | | | 200.150.688,05 | 18.494.748,85 | | 218.645.436,90 | 0,00 |
| Cash | | | | | | | | | | | | | |
| CAC_1801_EUR_IN | NL52ISAE0000005180 | | EUR | 1,00000 | | | | | | | 318.448,85 | 318.448,85 | 0,00 |
| Total Cash | | | | | | | | | | | | 318.448,85 | 0,00 |

| 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 |
|---|------|---------|----|---------|--------|-------|------------|------------------|-----------------------|---------------------|--------------------|-----------------------|-------------------|
| Total Bright LifeCycle Fund Neutraal | | | | | | | | | 333.340.803,40 | 4.558.859,31 | | 338.218.111,56 | 898.245,06 |

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 | | | | | | | | | | | | | |
| Charge Cash | | | | | | | | | | | | | |
| EUR | | | | | | | | | | | | | |
| ADMIN FEE | ADMINISTRATION FEE | 04-04-2023 | 01-05-2023 | 0,00 | EUR | 1.0000 | 272,25 | 1,00 | 0,00 | 272,25 | 272,25 | 0,00 | 0,00 |
| Total EUR | | | | | | | | | | | 272.25 | 0,00 | 0,00 |
| Total Charge Cash | | | | | | | | | | | 272.25 | 0,00 | 0,00 |
| 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 | 30-04-2023 | 30-04-2023 | 0,00 | EUR | 1.0000 | 4.444,99 | 1,00 | 0,00 | -4.444,99 | -4.444,99 | 0,00 | 0,00 |
| CUSTODY FEE | CUSTODY FEE | 31-03-2023 | 31-03-2023 | 0,00 | EUR | 1.0000 | 4.325,25 | 1,00 | 0,00 | -4.325,25 | -4.325,25 | 0,00 | 0,00 |
| DEPOSIT FEE | DEPOSITARY FEE | 31-03-2023 | 31-03-2023 | 0,00 | EUR | 1.0000 | 6.251,51 | 1,00 | 0,00 | -6.251,51 | -6.251,51 | 0,00 | 0,00 |
| DEPOSIT FEE | DEPOSITARY FEE | 30-04-2023 | 30-04-2023 | 0,00 | EUR | 1.0000 | 6.340,09 | 1,00 | 0,00 | -6.340,09 | -6.340,09 | 0,00 | 0,00 |
| Total EUR | | | | | | | | | | | -21.361.84 | 0,00 | 0,00 |
| Total Credit Cash | | | | | | | | | | | -21.361.84 | 0,00 | 0,00 |
| Total Fixed income | | | | | | | | | | | -19.685.59 | 0,00 | 0,00 |
| Total Internal | | | | | | | | | | | -19.685.59 | 0,00 | 0,00 |
| Total Open Amounts | | | | | | | | | | | -19.685,59 | 0,00 | 0,00 |
| Open Restitutions | | | | | | | | | | | 0,00 | | |
| Total Bright LifeCycle Fund Neutraal | | | | | | | | | | | -19.685,59 | 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 | | | | | | | | | | | | | | |
| Internal | | | | | | | | | | | | | | |
| ALM | | | | | | | | | | | | | | |
| ChargeCash | | | | | | | | | | | | | | |
| ADMIN FEE | ADMINISTRATION FEE | EUR | | 04-04-2023 | 01-05-2023 | 272,25 | 1,00 | 1,00000 | 272,25 | 272,25 | 0,00 | 0,00 | 0,00 | 0,00 |
| Total ChargeCash | | | | | | | | | 272,25 | 272,25 | 0,00 | 0,00 | 0,00 | 0,00 |
| CreditCash | | | | | | | | | | | | | | |
| ADMIN FEE | ADMINISTRATION FEE | EUR | | 04-04-2023 | 04-04-2023 | 272,25 | 1,00 | 1,00000 | -272,25 | -272,25 | 0,00 | 0,00 | 0,00 | 0,00 |
| BANK COST | BANK COST | EUR | | 03-04-2023 | 03-04-2023 | 37,50 | 1,00 | 1,00000 | -37,50 | -37,50 | 0,00 | 0,00 | 0,00 | 0,00 |
| CUSTODY FEE | CUSTODY FEE | EUR | | 03-04-2023 | 03-04-2023 | 4.325,25 | 1,00 | 1,00000 | -4.325,25 | -4.325,25 | 0,00 | 0,00 | 0,00 | 0,00 |
| CUSTODY FEE | CUSTODY FEE | EUR | | 30-04-2023 | 30-04-2023 | 4.444,99 | 1,00 | 1,00000 | -4.444,99 | -4.444,99 | 0,00 | 0,00 | 0,00 | 0,00 |
| DEPOSIT FEE | DEPOSITARY FEE | EUR | | 03-04-2023 | 03-04-2023 | 6.016,31 | 1,00 | 1,00000 | -6.016,31 | -6.016,31 | 0,00 | 0,00 | 0,00 | 0,00 |
| DEPOSIT FEE | DEPOSITARY FEE | EUR | | 30-04-2023 | 30-04-2023 | 6.340,09 | 1,00 | 1,00000 | -6.340,09 | -6.340,09 | 0,00 | 0,00 | 0,00 | 0,00 |
| Total CreditCash | | | | | | | | | -21.436,39 | -21.436,39 | 0,00 | 0,00 | 0,00 | 0,00 |
| Total ALM | | | | | | | | | -21.164,14 | -21.164,14 | 0,00 | 0,00 | 0,00 | 0,00 |
| Cash | | | | | | | | | | | | | | |
| AccrIntCredit | | | | | | | | | | | | | | |
| CAC_1801_EUR_IN | FUND BRIGHT NEUTRAAL | EUR | | 28-04-2023 | 28-04-2023 | 1.824,30 | 0,00 | 1,00000 | -1.824,30 | 0,00 | -1.824,30 | 0,00 | 1.824,30 | 0,00 |
| Total AccrIntCredit | | | | | | | | | -1.824,30 | 0,00 | -1.824,30 | 0,00 | 1.824,30 | 0,00 |
| Total Cash | | | | | | | | | -1.824,30 | 0,00 | -1.824,30 | 0,00 | 1.824,30 | 0,00 |
| Exchange Traded Funds | | | | | | | | | | | | | | |
| Buy | | | | | | | | | | | | | | |
| LU1861136247 | AMD INDEX MSCI USA SRI PAB UCTSETFDR | EUR | | 21-04-2023 | 25-04-2023 | 5.000,00 | 86,01 | 1,00000 | -430.394,04 | -430.050,00 | 0,00 | -344,04 | 0,00 | 0,00 |
| LU1861138961 | AMUNDI INDEX MSCI EMERGING MAR | EUR | | 21-04-2023 | 25-04-2023 | 20.000,00 | 47,37 | 1,00000 | -948.057,84 | -947.300,00 | 0,00 | -757,84 | 0,00 | 0,00 |
| IE00BKSCBX74 | UBS IRL ETF plc - MSCI World S | EUR | | 21-04-2023 | 25-04-2023 | 70.000,00 | 8,07 | 1,00000 | -565.141,75 | -564.690,00 | 0,00 | -451,75 | 0,00 | 0,00 |
| Total Buy | | | | | | | | | -1.943.593,63 | -1.942.040,00 | 0,00 | -1.553,63 | 0,00 | 0,00 |
| Dividend | | | | | | | | | | | | | | |
| IE00BZ163H91 | VANGUARD EURZN GOV BD ETF | EUR | | 13-04-2023 | 26-04-2023 | 0,00 | 0,00 | 1,00000 | 0,00 | 4.274,55 | 0,00 | 0,00 | 0,00 | 0,00 |
| Total Dividend | | | | | | | | | 0,00 | 4.274,55 | 0,00 | 0,00 | 0,00 | 0,00 |
| Total Exchange Traded Funds | | | | | | | | | -1.943.593,63 | -1.937.765,45 | 0,00 | -1.553,63 | 0,00 | 0,00 |
| FRN | | | | | | | | | | | | | | |

| 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 |
|------------------------------|--------------------------------|---------|-----|------------|--------------|--------------|--------|---------|----------------------|----------------------|-------------------|------------------|--------------|-----------------|
| Buy | | | | | | | | | | | | | | |
| FR001400A1H6 | ENGIFP 3 1/2 09/27/29 | | EUR | 21-04-2023 | 25-04-2023 | 500.000,00 | 99,50 | 1,00000 | -497.723,74 | -497.475,00 | -10.068,49 | -248,74 | 0,00 | 0,00 |
| XS2176621253 | EUROF 0.1 05/20/30 | | EUR | 21-04-2023 | 25-04-2023 | 650.000,00 | 80,69 | 1,00000 | -524.747,24 | -524.485,00 | -605,48 | -262,24 | 0,00 | 0,00 |
| XS2498154207 | KFW 2 11/15/29 | | EUR | 21-04-2023 | 25-04-2023 | 500.000,00 | 94,31 | 1,00000 | -471.805,78 | -471.570,00 | -4.410,96 | -235,78 | 0,00 | 0,00 |
| XS2531569965 | ORSTED 3 1/4 09/13/31 | | EUR | 21-04-2023 | 25-04-2023 | 600.000,00 | 96,54 | 1,00000 | -579.505,61 | -579.216,00 | -11.967,12 | -289,61 | 0,00 | 0,00 |
| XS1875284702 | SSELN 1 3/8 09/04/27 | | EUR | 21-04-2023 | 25-04-2023 | 500.000,00 | 92,33 | 1,00000 | -461.880,82 | -461.650,00 | -4.388,70 | -230,82 | 0,00 | 0,00 |
| XS2549543143 | TENN 3 7/8 10/28/28 | | EUR | 21-04-2023 | 25-04-2023 | 500.000,00 | 101,85 | 1,00000 | -509.489,62 | -509.235,00 | -9.501,71 | -254,62 | 0,00 | 0,00 |
| Total Buy | | | | | | | | | -3.045.152,81 | -3.043.631,00 | -40.942,46 | -1.521,81 | 0,00 | 0,00 |
| Coupon | | | | | | | | | | | | | | |
| XS1808739459 | ABNANV 0 7/8 04/22/25 | | EUR | 22-04-2023 | 24-04-2023 | 0,00 | 0,00 | 1,00000 | 0,00 | 36.312,50 | 0,00 | 0,00 | 0,00 | 0,00 |
| BE0000346552 | BGB 1 1/4 04/22/33 | | EUR | 22-04-2023 | 24-04-2023 | 0,00 | 0,00 | 1,00000 | 0,00 | 8.125,00 | 0,00 | 0,00 | 0,00 | 0,00 |
| DE000BHYOGB5 | BHH 1 1/2 04/18/28 | | EUR | 18-04-2023 | 18-04-2023 | 0,00 | 0,00 | 1,00000 | 0,00 | 37.500,00 | 0,00 | 0,00 | 0,00 | 0,00 |
| FR0011858323 | IDF 2 3/8 04/24/26 | | EUR | 24-04-2023 | 24-04-2023 | 0,00 | 0,00 | 1,00000 | 0,00 | 116.375,00 | 0,00 | 0,00 | 0,00 | 0,00 |
| Total Coupon | | | | | | | | | 0,00 | 198.312,50 | 0,00 | 0,00 | 0,00 | 0,00 |
| Total | | | | | | | | | -3.045.152,81 | -2.845.318,50 | -40.942,46 | -1.521,81 | 0,00 | 0,00 |
| Total FRN | | | | | | | | | -3.045.152,81 | -2.845.318,50 | -40.942,46 | -1.521,81 | 0,00 | 0,00 |
| Mutual Funds | | | | | | | | | | | | | | |
| IssueFunds | | | | | | | | | | | | | | |
| 1801_FC | Bright LifeCycle Fund Neutraal | | EUR | 01-04-2023 | 01-04-2023 | 441.569,86 | 13,64 | 1,00000 | 0,00 | 6.023.264,52 | 0,00 | -3.010,79 | 0,00 | 0,00 |
| Total IssueFunds | | | | | | | | | 0,00 | 6.023.264,52 | 0,00 | -3.010,79 | 0,00 | 0,00 |
| RedemptionFunds | | | | | | | | | | | | | | |
| 1801_FC | Bright LifeCycle Fund Neutraal | | EUR | 01-04-2023 | 01-04-2023 | 27.345,61 | 13,64 | 1,00000 | 0,00 | -373.009,74 | 0,00 | 0,00 | 0,00 | 0,00 |
| 1801_FC | Bright LifeCycle Fund Neutraal | | EUR | 01-04-2023 | 01-04-2023 | 54.043,52 | 13,64 | 1,00000 | 0,00 | -737.184,40 | 0,00 | -370,08 | 0,00 | 0,00 |
| Total RedemptionFunds | | | | | | | | | 0,00 | -1.110.194,14 | 0,00 | -370,08 | 0,00 | 0,00 |
| Total Mutual Funds | | | | | | | | | 0,00 | 4.913.070,38 | 0,00 | -3.380,87 | 0,00 | 0,00 |
| Suspense | | | | | | | | | | | | | | |
| Deposit | | | | | | | | | | | | | | |
| SUS_1801_EUR_IN | FUND BRIGHT NEUTRAAL | | EUR | 20-04-2023 | 20-04-2023 | 266.297,91 | 1,00 | 1,00000 | 266.297,91 | 266.297,91 | 0,00 | 0,00 | 0,00 | 0,00 |
| SUS_1801_EUR_IN | FUND BRIGHT NEUTRAAL | | EUR | 20-04-2023 | 20-04-2023 | 4.650.153,34 | 1,00 | 1,00000 | 4.650.153,34 | 4.650.153,34 | 0,00 | 0,00 | 0,00 | 0,00 |
| Total Deposit | | | | | | | | | 4.916.451,25 | 4.916.451,25 | 0,00 | 0,00 | 0,00 | 0,00 |
| Withdraw | | | | | | | | | | | | | | |
| SUS_1801_EUR_IN | FUND BRIGHT NEUTRAAL | | EUR | 20-04-2023 | 20-04-2023 | 266.297,91 | 1,00 | 1,00000 | -266.297,91 | -266.297,91 | 0,00 | 0,00 | 0,00 | 0,00 |
| SUS_1801_EUR_IN | FUND BRIGHT NEUTRAAL | | EUR | 20-04-2023 | 20-04-2023 | 4.650.153,34 | 1,00 | 1,00000 | -4.650.153,34 | -4.650.153,34 | 0,00 | 0,00 | 0,00 | 0,00 |
| Total Withdraw | | | | | | | | | -4.916.451,25 | -4.916.451,25 | 0,00 | 0,00 | 0,00 | 0,00 |
| Total Suspense | | | | | | | | | 0,00 | 0,00 | 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 Internal | | | | | | | | | -5.011.734,88 | 108.822,29 | -42.766,76 | -6.456,31 | 1.824,30 | 0,00 |
| Metzler Asset Management GmbH | | | | | | | | | | | | | | |
| ALM | | | | | | | | | | | | | | |
| ChargeCash | | | | | | | | | | | | | | |
| OTHER INCOME | OTHER INCOME | | EUR | 27-04-2023 | 27-04-2023 | 235,37 | 1,00 | 1,00000 | 235,37 | 235,37 | 0,00 | 0,00 | 0,00 | 0,00 |
| Total ChargeCash | | | | | | | | | 235,37 | 235,37 | 0,00 | 0,00 | 0,00 | 0,00 |
| Total ALM | | | | | | | | | 235,37 | 235,37 | 0,00 | 0,00 | 0,00 | 0,00 |
| Total Metzler Asset Management GmbH | | | | | | | | | 235,37 | 235,37 | 0,00 | 0,00 | 0,00 | 0,00 |
| Total Bright LifeCycle Fund Neutraal | | | | | | | | | -5.011.499,51 | 109.057,66 | -42.766,76 | -6.456,31 | 1.824,30 | 0,00 |



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