

Fund Accounting

Bright LifeCycle Fund Neutraal

CACEIS Bank, Netherlands Branch

31 January 2024



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INVESTOR SERVICES

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Net Asset Value

Bright LifeCycle Fund Neutraal	31-01-2024	31-12-2023
Assets		
Investments		
Total Bonds	161.872.119,51	147.336.261,96
Total Fund certificate	290.116.917,62	266.899.525,96
Accruals	1.180.035,66	867.197,57
Other Assets		
Receivables	17.856,84	1.755,00
Receivables		
Total Cash and Unrealised FX Variation	729.428,98	49.165,11
Total Assets	453.916.358,61	415.153.905,60
Liabilities		
Current Liabilities		
Payables	-802.410,42	-25.193,38
Total Liabilities	-802.410,42	-25.193,38
Net Asset Value		
Net Asset Value	453.113.948,19	415.128.712,22
Number of Certificates - A	30.854.140,88062	28.488.849,63186
Calculated NAV - A	14,68568	14,57162
Percentage change of NAV per unit of participation	0,78	

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	96,83	CEP MID	4.262.214,96	4.262.214,96	-243.749,21	4.018.465,75	4.018.465,75	28.276,13
XS2534976886	AEMSPA 4 1/2 09/19/30		EUR	1,00000	2.325.000,00	104,79	CEP MID	2.368.747,78	2.368.747,78	67.584,85	2.436.332,63	2.436.332,63	38.591,19
XS2473687106	ASML 2 1/4 05/17/32		EUR	1,00000	5.000.000,00	96,21	CEP MID	4.766.010,82	4.766.010,82	44.639,18	4.810.650,00	4.810.650,00	79.918,03
XS2314312179	AXASA 1 3/8 10/07/41		EUR	1,00000	1.800.000,00	82,57	CEP MID	1.504.338,79	1.504.338,79	-18.087,79	1.486.251,00	1.486.251,00	7.911,89
DE000A289DC9	BASGR 0 1/4 06/05/27		EUR	1,00000	1.200.000,00	91,76	CEP MID	1.161.944,69	1.161.944,69	-60.884,69	1.101.060,00	1.101.060,00	1.975,41
XS2013745703	BBVASM 1 06/21/26		EUR	1,00000	4.000.000,00	94,81	CEP MID	4.086.625,98	4.086.625,98	-294.425,98	3.792.200,00	3.792.200,00	24.590,16
DE000BHYOGB5	BHH 1 1/2 04/18/28		EUR	1,00000	3.100.000,00	92,52	CEP MID	3.220.645,52	3.220.645,52	-352.680,52	2.867.965,00	2.867.965,00	36.717,21
DE000BHYOGS9	BHH 1 1/8 10/25/27		EUR	1,00000	4.200.000,00	91,49	CEP MID	4.017.099,74	4.017.099,74	-174.519,74	3.842.580,00	3.842.580,00	12.780,74
FR00140005J1	BNP 0 3/8 10/14/27		EUR	1,00000	1.800.000,00	92,24	CEP MID	1.696.816,98	1.696.816,98	-36.433,98	1.660.383,00	1.660.383,00	2.028,69
DE000BLB6JJ0	BYLAN 0 1/8 02/10/28		EUR	1,00000	900.000,00	86,88	CEP MID	792.418,62	792.418,62	-10.462,62	781.956,00	781.956,00	1.097,26
DE000BLB6JP7	BYLAN 2 1/2 06/28/32		EUR	1,00000	2.500.000,00	97,83	CEP MID	2.439.992,78	2.439.992,78	5.644,72	2.445.637,50	2.445.637,50	37.226,78
FR0014000PF1	DGFP 0 11/27/28		EUR	1,00000	900.000,00	87,66	CEP MID	847.483,53	847.483,53	-58.516,53	788.967,00	788.967,00	0,00
XS1901055472	ENBW 1 7/8 10/31/33		EUR	1,00000	4.250.000,00	87,44	CEP MID	4.660.034,31	4.660.034,31	-943.983,06	3.716.051,25	3.716.051,25	20.248,46
FR0011911247	ENGIFP 2 3/8 05/19/26		EUR	1,00000	3.200.000,00	98,39	CEP MID	3.134.309,37	3.134.309,37	14.250,63	3.148.560,00	3.148.560,00	53.573,77
FR001400A1H6	ENGIFP 3 1/2 09/27/29		EUR	1,00000	5.100.000,00	101,15	CEP MID	5.129.199,32	5.129.199,32	29.374,18	5.158.573,50	5.158.573,50	61.938,52
XS2047500926	EOANGR 0.35 02/28/30		EUR	1,00000	6.200.000,00	84,69	CEP MID	5.733.074,95	5.733.074,95	-482.449,95	5.250.625,00	5.250.625,00	20.094,79
XS1702729275	EOANGR 1 1/4 10/19/27		EUR	1,00000	4.150.000,00	94,02	CEP MID	4.348.379,22	4.348.379,22	-446.507,72	3.901.871,50	3.901.871,50	14.882,17
FR0013422227	GFCFP 1 5/8 05/29/34		EUR	1,00000	2.300.000,00	85,74	CEP MID	2.011.250,11	2.011.250,11	-39.207,11	1.972.043,00	1.972.043,00	25.325,14
FR0014003OC5	IDFMOB 0.4 05/28/31		EUR	1,00000	1.000.000,00	84,20	CEP MID	920.022,78	920.022,78	-78.027,78	841.995,00	841.995,00	2.721,31
XS1909186451	INTNED 2 1/2 11/15/30		EUR	1,00000	3.200.000,00	95,28	CEP MID	3.704.973,57	3.704.973,57	-656.125,57	3.048.848,00	3.048.848,00	17.049,18
XS2317069685	ISPIM 0 3/4 03/16/28		EUR	1,00000	1.800.000,00	90,46	CEP MID	1.660.707,94	1.660.707,94	-32.427,94	1.628.280,00	1.628.280,00	11.877,05
XS1960260021	LPTY 1 3/8 03/07/24		EUR	1,00000	5.100.000,00	99,76	CEP MID	5.182.292,12	5.182.292,12	-94.659,62	5.087.632,50	5.087.632,50	63.419,06
DE000A289QR9	MBGGR 0 3/4 09/10/30		EUR	1,00000	1.700.000,00	87,28	CEP MID	1.563.000,10	1.563.000,10	-79.316,60	1.483.683,50	1.483.683,50	5.016,39
XS2531569965	ORSTED 3 1/4 09/13/31		EUR	1,00000	4.000.000,00	98,95	CEP MID	3.869.404,74	3.869.404,74	88.515,26	3.957.920,00	3.957.920,00	50.081,97
XS2068969067	RABOBK 0 1/4 10/30/26		EUR	1,00000	3.400.000,00	92,83	CEP MID	3.417.242,79	3.417.242,79	-260.920,79	3.156.322,00	3.156.322,00	2.183,06
XS2343540519	REESM 0 1/2 05/24/33		EUR	1,00000	2.100.000,00	81,12	CEP MID	1.663.147,15	1.663.147,15	40.456,85	1.703.604,00	1.703.604,00	7.258,20
XS2357417257	SANTAN 0 5/8 06/24/29		EUR	1,00000	2.100.000,00	88,60	CEP MID	1.873.389,64	1.873.389,64	-12.747,64	1.860.642,00	1.860.642,00	7.961,07

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
XS2190256706	SRGIM 0 3/4 06/17/30		EUR	1,00000	1.050.000,00	84,78	CEP MID	980.582,55	980.582,55	-90.434,55	890.148,00	890.148,00	4.927,25
XS1875284702	SSELN 1 3/8 09/04/27		EUR	1,00000	6.300.000,00	94,39	CEP MID	6.294.317,20	6.294.317,20	-347.873,20	5.946.444,00	5.946.444,00	35.502,05
XS1828037827	TENN 2 06/05/34		EUR	1,00000	1.000.000,00	91,03	CEP MID	998.358,94	998.358,94	-88.083,94	910.275,00	910.275,00	13.169,40
XS2549543143	TENN 3 7/8 10/28/28		EUR	1,00000	3.800.000,00	103,92	CEP MID	3.902.804,92	3.902.804,92	46.193,08	3.948.998,00	3.948.998,00	38.622,95
XS2357205587	TRNIM 0 3/8 06/23/29		EUR	1,00000	1.200.000,00	86,50	CEP MID	1.073.739,40	1.073.739,40	-35.715,40	1.038.024,00	1.038.024,00	2.741,80
XS2360310044	UCGIM 0.8 07/05/29		EUR	1,00000	2.100.000,00	89,17	CEP MID	1.861.209,13	1.861.209,13	11.266,37	1.872.475,50	1.872.475,50	9.685,25
XS2320453884	UPMFH 0 1/2 03/22/31		EUR	1,00000	850.000,00	82,24	CEP MID	761.735,19	761.735,19	-62.716,44	699.018,75	699.018,75	3.669,40
XS2257961818	UPMFH 0 1/8 11/19/28		EUR	1,00000	1.700.000,00	86,97	CEP MID	1.550.646,93	1.550.646,93	-72.097,43	1.478.549,50	1.478.549,50	429,64
XS2002017361	VOD 0.9 11/24/26		EUR	1,00000	1.650.000,00	94,70	CEP MID	1.625.920,54	1.625.920,54	-63.304,54	1.562.616,00	1.562.616,00	2.799,59
XS2342206591	WSTP 0.766 05/13/31		EUR	1,00000	800.000,00	92,08	CEP MID	767.921,77	767.921,77	-31.321,77	736.600,00	736.600,00	4.420,20
Total Fixed Income Corporate									99.852.004,87	-4.819.756,99		95.032.247,88	750.711,16
Fixed Income Government													
XS2068071641	ASIA 0 10/24/29		EUR	1,00000	880.000,00	86,78	CEP MID	850.331,59	850.331,59	-86.658,79	763.672,80	763.672,80	0,00
BE0000346552	BGB 1 1/4 04/22/33		EUR	1,00000	3.850.000,00	88,97	CEP MID	3.444.650,48	3.444.650,48	-19.401,73	3.425.248,75	3.425.248,75	37.474,39
XS2081543204	CAF 0 5/8 11/20/26		EUR	1,00000	2.900.000,00	92,50	CEP MID	2.915.477,91	2.915.477,91	-233.108,41	2.682.369,50	2.682.369,50	3.615,10
XS1843433639	CHILE 0.83 07/02/31		EUR	1,00000	1.000.000,00	81,88	CEP MID	900.764,16	900.764,16	-82.014,16	818.750,00	818.750,00	4.853,01
XS1878833695	EIB 0 3/8 05/15/26		EUR	1,00000	1.850.000,00	95,24	CEP MID	1.892.883,64	1.892.883,64	-130.860,39	1.762.023,25	1.762.023,25	4.966,19
XS1107718279	EIB 1 1/4 11/13/26		EUR	1,00000	3.825.000,00	96,88	CEP MID	3.964.606,26	3.964.606,26	-258.908,01	3.705.698,25	3.705.698,25	10.450,82
XS1828046570	EIB 1 1/8 11/15/32		EUR	1,00000	750.000,00	88,27	CEP MID	675.497,58	675.497,58	-13.438,83	662.058,75	662.058,75	1.798,16
XS2535352962	EIB 2 1/4 03/15/30		EUR	1,00000	900.000,00	98,30	CEP MID	881.175,37	881.175,37	3.484,13	884.659,50	884.659,50	17.870,90
EU000A3K4C42	EU 0.4 02/04/37		EUR	1,00000	300.000,00	73,20	CEP MID	215.330,01	215.330,01	4.280,49	219.610,50	219.610,50	1.190,14
XS2176621253	EUROF 0.1 05/20/30		EUR	1,00000	1.850.000,00	85,51	CEP MID	1.532.308,78	1.532.308,78	49.635,47	1.581.944,25	1.581.944,25	1.299,04
FR0014002JM6	FRTR 0 1/2 06/25/44		EUR	1,00000	600.000,00	61,24	CEP MID	501.736,74	501.736,74	-134.278,74	367.458,00	367.458,00	1.811,48
FR0013234333	FRTR 1 3/4 06/25/39		EUR	1,00000	3.870.000,00	85,33	CEP MID	4.323.600,93	4.323.600,93	-1.021.233,18	3.302.367,75	3.302.367,75	40.894,06
XS1912495691	IBRD 0 5/8 11/22/27		EUR	1,00000	4.600.000,00	93,29	CEP MID	4.625.949,29	4.625.949,29	-334.724,29	4.291.225,00	4.291.225,00	5.577,19
FR0011858323	IDF 2 3/8 04/24/26		EUR	1,00000	5.100.000,00	98,85	CEP MID	5.738.959,06	5.738.959,06	-697.634,56	5.041.324,50	5.041.324,50	93.656,76
IE00BFZRQ242	IRISH 1.35 03/18/31		EUR	1,00000	1.900.000,00	93,56	CEP MID	1.845.245,66	1.845.245,66	-67.548,66	1.777.697,00	1.777.697,00	22.426,23
XS2291905474	JFM 0.01 02/02/28		EUR	1,00000	1.300.000,00	89,29	CEP MID	1.228.810,49	1.228.810,49	-67.988,49	1.160.822,00	1.160.822,00	129,64
XS1897340854	KFW 0 1/2 09/28/26		EUR	1,00000	4.850.000,00	94,90	CEP MID	5.020.535,60	5.020.535,60	-418.006,85	4.602.528,75	4.602.528,75	8.348,36
XS2475954900	KFW 1 3/8 06/07/32		EUR	1,00000	2.100.000,00	91,00	CEP MID	1.888.567,81	1.888.567,81	22.463,69	1.911.031,50	1.911.031,50	18.855,53
XS2498154207	KFW 2 11/15/29		EUR	1,00000	4.250.000,00	97,19	CEP MID	4.076.266,61	4.076.266,61	54.372,14	4.130.638,75	4.130.638,75	18.114,75

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
XS1622415674	KOMMUN 0 3/4 05/18/27		EUR	1,00000	900.000,00	94,30	CEP MID	839.926,55	839.926,55	8.791,45	848.718,00	848.718,00	4.776,64
ES0000101966	MADRID 0.827 07/30/27		EUR	1,00000	1.100.000,00	93,42	CEP MID	1.104.964,21	1.104.964,21	-77.377,21	1.027.587,00	1.027.587,00	4.623,07
ES00001010J0	MADRID 2.822 10/31/29		EUR	1,00000	4.050.000,00	99,25	CEP MID	3.960.407,71	3.960.407,71	59.014,79	4.019.422,50	4.019.422,50	29.041,16
XS1626191107	NEDWBK 0 1/4 06/07/24		EUR	1,00000	2.000.000,00	98,76	CEP MID	2.044.722,19	2.044.722,19	-69.542,19	1.975.180,00	1.975.180,00	3.265,03
XS2057845518	NEDWBK 0 10/02/34		EUR	1,00000	700.000,00	73,95	CEP MID	595.395,75	595.395,75	-77.763,25	517.632,50	517.632,50	0,00
XS1284550941	NEDWBK 1 09/03/25		EUR	1,00000	3.100.000,00	96,98	CEP MID	3.258.231,31	3.258.231,31	-251.897,81	3.006.333,50	3.006.333,50	12.789,62
XS2553554812	NEDWBK 2 3/4 11/09/27		EUR	1,00000	1.800.000,00	100,48	CEP MID	1.800.800,96	1.800.800,96	7.785,04	1.808.586,00	1.808.586,00	11.360,66
XS2454249652	NIB 0 1/4 03/09/29		EUR	1,00000	800.000,00	89,47	CEP MID	706.981,41	706.981,41	8.742,59	715.724,00	715.724,00	1.797,81
DE000NWB0AD8	NRWBK 0 3/8 11/17/26		EUR	1,00000	1.975.000,00	93,87	CEP MID	2.028.995,76	2.028.995,76	-175.152,13	1.853.843,63	1.853.843,63	1.537,91
DE000NWB0AC0	NRWBK 0 7/8 11/10/25		EUR	1,00000	3.050.000,00	96,56	CEP MID	3.207.508,50	3.207.508,50	-262.459,00	2.945.049,50	2.945.049,50	6.052,08
XS1958534528	POLAND 1 03/07/29		EUR	1,00000	1.800.000,00	91,78	CEP MID	1.731.047,10	1.731.047,10	-79.097,10	1.651.950,00	1.651.950,00	16.278,69
XS2500341990	RENTEN 1.9 07/12/32		EUR	1,00000	700.000,00	94,33	CEP MID	653.863,67	653.863,67	6.425,33	660.289,00	660.289,00	7.413,11
XS2181689659	REPHUN 1 3/4 06/05/35		EUR	1,00000	1.020.000,00	75,19	CEP MID	908.356,95	908.356,95	-141.459,75	766.897,20	766.897,20	11.753,69
FR0013054897	VDP 1 3/4 05/25/31		EUR	1,00000	2.100.000,00	92,93	CEP MID	2.166.319,60	2.166.319,60	-214.789,60	1.951.530,00	1.951.530,00	25.303,28
Total Fixed Income Government									71.530.219,64	-4.690.348,01		66.839.871,63	429.324,50
Fund certificates													
IE000R85HL30	AM MSCI USA SRI CL NT ZR PAB ETF EUR HGD		EUR	1,00000	135.000,00	101,74	CEP CLOSE	12.224.661,06	12.224.661,06	1.510.238,94	13.734.900,00	13.734.900,00	0,00
LU1861138961	AMUNDI INDEX MSCI EMERGING MAR		EUR	1,00000	293.000,00	45,59	CEP CLOSE	13.594.031,54	13.594.031,54	-237.333,54	13.356.698,00	13.356.698,00	0,00
IE000Y77LGG9	AMUNDI MSCI WLD SRICLMTNTZRAMB		EUR	1,00000	343.800,00	89,48	CEP CLOSE	26.887.686,96	26.887.686,96	3.875.537,04	30.763.224,00	30.763.224,00	0,00
IE00BYZTVV78	iShares â?– Corp Bond 0-3yr ESG		EUR	1,00000	579.700,00	4,92	CEP CLOSE	2.909.195,79	2.909.195,79	-57.303,67	2.851.892,12	2.851.892,12	0,00
IE00BYVJRP78	iShares MSCI EM SRI ETF USD Ac		EUR	1,00000	5.240.000,00	6,01	CEP CLOSE	32.574.803,00	32.574.803,00	-1.082.403,00	31.492.400,00	31.492.400,00	0,00
IE00BL6K8D99	iShares MSCI EMU Paris-Algnd C		EUR	1,00000	6.000.000,00	5,35	CEP CLOSE	28.334.507,65	28.334.507,65	3.753.492,35	32.088.000,00	32.088.000,00	0,00
IE00BYVJRP85	iShares MSCI Japan SRI EURH ET		EUR	1,00000	844.000,00	10,16	CEP CLOSE	6.667.086,00	6.667.086,00	1.911.498,80	8.578.584,80	8.578.584,80	0,00
IE00BYVJRR92	iShares MSCI USA SRI ETF USD A		EUR	1,00000	2.543.200,00	13,15	CEP CLOSE	19.572.512,10	19.572.512,10	13.860.395,10	33.432.907,20	33.432.907,20	0,00
IE00BKSCBX74	UBS IRL ETF plc - MSCI World S		EUR	1,00000	2.580.000,00	8,77	CEP CLOSE	22.114.960,82	22.114.960,82	501.319,18	22.616.280,00	22.616.280,00	0,00
LU1484799769	UBS(Lux)FS BMSCI EuroArLiq CorpSu		EUR	1,00000	775.000,00	13,11	CEP CLOSE	10.951.983,10	10.951.983,10	-789.408,10	10.162.575,00	10.162.575,00	0,00
LU0629460675	UBS(Lux)FS MSCI EMU SRI EUR Ad		EUR	1,00000	360.100,00	111,64	CEP CLOSE	36.170.886,19	36.170.886,19	4.030.677,81	40.201.564,00	40.201.564,00	0,00
LU0950674332	UBS(Lux)FS MSCI World SRI USD		EUR	1,00000	1.770.500,00	26,79	CEP CLOSE	32.345.377,92	32.345.377,92	15.077.464,58	47.422.842,50	47.422.842,50	0,00
IE00BZ163H91	VANGUARD EURZN GOV BD ETF		EUR	1,00000	150.000,00	22,77	CEP CLOSE	4.007.207,78	4.007.207,78	-592.157,78	3.415.050,00	3.415.050,00	0,00
Total Fund certificates									248.354.899,91	41.762.017,71		290.116.917,62	0,00
Cash													

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
CAC_1801_EUR_IN	NL52ISAE0000005180		EUR	1,00000							745.530,82	745.530,82	0,00
SUS_1801_EUR_IN	NL52ISAE0000005180		EUR	1,00000							-16.101,84	-16.101,84	0,00
Total Cash												729.428,98	0,00
Total Bright LifeCycle Fund Neutraal									419.737.124,42	32.251.912,71	452.718.466,11	1.180.035,66	

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													
Buy													
EUR													
DE000BHY0GB5	BHH 1 1/2 04/18/28	19-01-2024	23-01-2024	0,00	EUR	1.0000	0,00	92,08	0,00	-373.074,31	-373.074,31	4.590,16	-184,15
XS2343540519	REESM 0 1/2 05/24/33	19-01-2024	23-01-2024	0,00	EUR	1.0000	0,00	80,23	0,00	-403.037,25	-403.037,25	1.666,67	-200,58
Total EUR											-776,111.56	6.256,83	-384,73
Total Buy											-776,111.56	6.256,83	-384,73
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
XS2190256706	SRGIM 0 3/4 06/17/30	17-06-2023	19-06-2023	0,00	EUR	1.0000	0,00	0,00	4.470,00	780,00	780,00	0,00	0,00
XS2357205587	TRNIM 0 3/8 06/23/29	23-06-2023	23-06-2023	0,00	EUR	1.0000	0,00	0,00	2.235,00	390,00	390,00	0,00	0,00
Total EUR											1,755.00	0,00	0,00
Total Coupon											1,755.00	0,00	0,00
Credit Cash													
EUR													
CUSTODY FEE	CUSTODY FEE	31-01-2024	31-01-2024	0,00	EUR	1.0000	0,00	1,00	0,00	-5.513,82	-5.513,82	0,00	0,00
CUSTODY FEE	CUSTODY FEE	31-12-2023	31-12-2023	0,00	EUR	1.0000	0,00	1,00	0,00	-5.198,10	-5.198,10	0,00	0,00
DEPOSIT FEE	DEPOSITARY FEE	31-01-2024	31-01-2024	0,00	EUR	1.0000	0,00	1,00	0,00	-7.825,39	-7.825,39	0,00	0,00
DEPOSIT FEE	DEPOSITARY FEE	31-12-2023	31-12-2023	0,00	EUR	1.0000	0,00	1,00	0,00	-7.761,55	-7.761,55	0,00	0,00
Total EUR											-26,298.86	0,00	0,00
Total Credit Cash											-26,298.86	0,00	0,00
Total Fixed income											-800,655.42	6.256,83	-384,73
Cash													
Deposit Cash													
EUR													
SUS_1801_EUR_IN	FUND BRIGHT NEUTRAAL	22-01-2024	22-01-2024	0,00	EUR	1.0000	0,00	1,00	0,00	16.101,84	16.101,84	0,00	0,00
Total EUR											16,101.84	0,00	0,00

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
Total Deposit Cash											16,101.84	0,00	0,00
Total Cash											16,101.84	0,00	0,00
Total Internal											-784,553.58	6.256,83	-384,73
Total Open Amounts											-784.553,58	6.256,83	-384,73
Open Restitutions											0,00		
Total Bright LifeCycle Fund Neutraal											-784.553,58	6.256,83	-384,73

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														
GMO														
Exchange Traded Funds														
Buy														
IE000R85HL30	AM MSCI USA SRI CL NT ZR PAB ETF EUR HGD		EUR	19-01-2024	23-01-2024	45.000,00	99,31	1,00000	-4.471.049,41	-4.468.815,00	0,00	-2.234,41	0,00	0,00
Total Buy									-4.471.049,41	-4.468.815,00	0,00	-2.234,41	0,00	0,00
Total Exchange Traded Funds									-4.471.049,41	-4.468.815,00	0,00	-2.234,41	0,00	0,00
Total GMO									-4.471.049,41	-4.468.815,00	0,00	-2.234,41	0,00	0,00
Goldman Sachs														
FRN														
Buy														
DE000BHYOGS9	BHH 1 1/8 10/25/27		EUR	19-01-2024	23-01-2024	700.000,00	90,77	1,00000	-635.700,69	-635.383,00	-1.936,48	-317,69	0,00	0,00
Total Buy									-635.700,69	-635.383,00	-1.936,48	-317,69	0,00	0,00
Total									-635.700,69	-635.383,00	-1.936,48	-317,69	0,00	0,00
Total FRN									-635.700,69	-635.383,00	-1.936,48	-317,69	0,00	0,00
Total Goldman Sachs									-635.700,69	-635.383,00	-1.936,48	-317,69	0,00	0,00
Internal														
ALM														
ChargeCash														
BANK COST	BANK COST		EUR	02-01-2024	02-01-2024	37,50	1,00	1,00000	37,50	37,50	0,00	0,00	0,00	0,00
Total ChargeCash									37,50	37,50	0,00	0,00	0,00	0,00
CreditCash														
BANK COST	BANK COST		EUR	05-01-2024	05-01-2024	37,50	1,00	1,00000	-37,50	-37,50	0,00	0,00	0,00	0,00
CUSTODY FEE	CUSTODY FEE		EUR	05-01-2024	05-01-2024	5.198,10	1,00	1,00000	-5.198,10	-5.198,10	0,00	0,00	0,00	0,00
CUSTODY FEE	CUSTODY FEE		EUR	31-01-2024	31-01-2024	5.513,82	1,00	1,00000	-5.513,82	-5.513,82	0,00	0,00	0,00	0,00
DEPOSIT FEE	DEPOSITARY FEE		EUR	05-01-2024	05-01-2024	7.256,96	1,00	1,00000	-7.256,96	-7.256,96	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
DEPOSIT FEE	DEPOSITARY FEE		EUR	31-01-2024	31-01-2024	7.825,39	1,00	1,00000	-7.825,39	-7.825,39	0,00	0,00	0,00	0,00
Total CreditCash									-25.831,77	-25.831,77	0,00	0,00	0,00	0,00
Total ALM									-25.794,27	-25.794,27	0,00	0,00	0,00	0,00
Cash														
AccrIntCredit														
CAC_1801_EUR_IN	FUND BRIGHT NEUTRAAL		EUR	31-01-2024	31-01-2024	4.518,08	0,00	1,00000	-4.518,08	0,00	-4.518,08	0,00	4.518,08	0,00
Total AccrIntCredit									-4.518,08	0,00	-4.518,08	0,00	4.518,08	0,00
Total Cash									-4.518,08	0,00	-4.518,08	0,00	4.518,08	0,00
Exchange Traded Funds														
Buy														
LU1861138961	AMUNDI INDEX MSCI EMERGING MAR		EUR	19-01-2024	23-01-2024	95.000,00	45,16	1,00000	-4.293.156,78	-4.289.725,00	0,00	-3.431,78	0,00	0,00
IE00BYVJRP78	iShares MSCI EM SRI ETF USD Ac		EUR	19-01-2024	23-01-2024	80.000,00	5,97	1,00000	-477.581,76	-477.200,00	0,00	-381,76	0,00	0,00
IE00BL6K8D99	iShares MSCI EMU Paris-Algnd C		EUR	19-01-2024	23-01-2024	300.000,00	5,16	1,00000	-1.548.774,00	-1.548.000,00	0,00	-774,00	0,00	0,00
IE00BKSCBX74	UBS IRL ETF plc - MSCI World S		EUR	19-01-2024	23-01-2024	125.000,00	8,59	1,00000	-1.074.233,70	-1.073.375,00	0,00	-858,70	0,00	0,00
LU0629460675	UBS(Lux)FS MSCI EMU SRI EUR Ad		EUR	19-01-2024	23-01-2024	22.500,00	108,30	1,00000	-2.438.699,40	-2.436.750,00	0,00	-1.949,40	0,00	0,00
LU0950674332	UBS(Lux)FS MSCI World SRI USD		EUR	19-01-2024	23-01-2024	199.000,00	26,13	1,00000	-5.204.029,90	-5.199.870,00	0,00	-4.159,90	0,00	0,00
Total Buy									-15.036.475,54	-15.024.920,00	0,00	-11.555,54	0,00	0,00
Dividend														
IE00BZ163H91	VANGUARD EURZN GOV BD ETF		EUR	18-01-2024	31-01-2024	0,00	0,00	1,00000	0,00	7.915,35	0,00	0,00	0,00	0,00
Total Dividend									0,00	7.915,35	0,00	0,00	0,00	0,00
Exchange Offer														
IE000Y77LGG9	AMUNDI MSCI WLD SRICLMTNTZRAMB		EUR	18-01-2024	18-01-2024	343.800,00	0,00	1,00000	-26.887.686,96	0,00	0,00	0,00	0,00	0,00
Total Exchange Offer									-26.887.686,96	0,00	0,00	0,00	0,00	0,00
Total Exchange Traded Funds									-41.924.162,50	-15.017.004,65	0,00	-11.555,54	0,00	0,00
FRN														
Buy														
XS2473687106	ASML 2 1/4 05/17/32		EUR	19-01-2024	23-01-2024	900.000,00	94,91	1,00000	-854.626,10	-854.199,00	-13.887,30	-427,10	0,00	0,00
XS2314312179	AXASA 1 3/8 10/07/41		EUR	19-01-2024	23-01-2024	900.000,00	81,44	1,00000	-733.344,49	-732.978,00	-3.651,64	-366,49	0,00	0,00
BE0000346552	BGB 1 1/4 04/22/33		EUR	19-01-2024	23-01-2024	900.000,00	87,56	1,00000	-788.389,00	-787.995,00	-8.483,61	-394,00	0,00	0,00
DE0008HY0GB5	BHH 1 1/2 04/18/28		EUR	19-01-2024	23-01-2024	400.000,00	92,08	1,00000	-368.484,15	-368.300,00	-4.590,16	-184,15	0,00	0,00
FR00140005J1	BNP 0 3/8 10/14/27		EUR	19-01-2024	23-01-2024	500.000,00	91,78	1,00000	-459.149,46	-458.920,00	-517,42	-229,46	0,00	0,00
XS1843433639	CHILE 0.83 07/02/31		EUR	19-01-2024	23-01-2024	300.000,00	81,45	1,00000	-244.472,18	-244.350,00	-1.394,67	-122,18	0,00	0,00
XS1828046570	EIB 1 1/8 11/15/32		EUR	19-01-2024	23-01-2024	500.000,00	87,32	1,00000	-436.808,30	-436.590,00	-1.060,45	-218,30	0,00	0,00
XS1901055472	ENBW 1 7/8 10/31/33		EUR	19-01-2024	23-01-2024	500.000,00	85,83	1,00000	-429.349,57	-429.135,00	-2.151,64	-214,57	0,00	0,00
XS2047500926	EOANGR 0.35 02/28/30		EUR	19-01-2024	23-01-2024	900.000,00	83,47	1,00000	-751.614,62	-751.239,00	-2.839,32	-375,62	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
FR0013234333	FRTR 1 3/4 06/25/39		EUR	19-01-2024	23-01-2024	900.000,00	83,94	1,00000	-755.793,61	-755.415,90	-9.122,95	-377,71	0,00	0,00
FR0013422227	GFCFP 1 5/8 05/29/34		EUR	19-01-2024	23-01-2024	900.000,00	84,34	1,00000	-759.403,51	-759.024,00	-9.550,20	-379,51	0,00	0,00
FR00140030C5	IDFMOB 0.4 05/28/31		EUR	19-01-2024	23-01-2024	300.000,00	83,08	1,00000	-249.364,62	-249.240,00	-786,89	-124,62	0,00	0,00
XS1909186451	INTNED 2 1/2 11/15/30		EUR	19-01-2024	23-01-2024	500.000,00	93,70	1,00000	-468.734,25	-468.500,00	-2.356,56	-234,25	0,00	0,00
XS2317069685	ISPIM 0 3/4 03/16/28		EUR	19-01-2024	23-01-2024	700.000,00	89,17	1,00000	-624.516,10	-624.204,00	-4.489,75	-312,10	0,00	0,00
XS1622415674	KOMMUN 0 3/4 05/18/27		EUR	19-01-2024	23-01-2024	500.000,00	93,85	1,00000	-469.484,62	-469.250,00	-2.561,48	-234,62	0,00	0,00
ES00001010J0	MADRID 2.822 10/31/29		EUR	19-01-2024	23-01-2024	700.000,00	98,25	1,00000	-688.121,89	-687.778,00	-4.533,70	-343,89	0,00	0,00
DE000A289QR9	MBGGR 0 3/4 09/10/30		EUR	19-01-2024	23-01-2024	500.000,00	86,20	1,00000	-431.220,50	-431.005,00	-1.383,20	-215,50	0,00	0,00
XS2553554812	NEDWBK 2 3/4 11/09/27		EUR	19-01-2024	23-01-2024	900.000,00	100,04	1,00000	-900.801,18	-900.351,00	-5.071,72	-450,18	0,00	0,00
XS2454249652	NIB 0 1/4 03/09/29		EUR	19-01-2024	23-01-2024	300.000,00	88,65	1,00000	-266.070,67	-265.937,70	-655,74	-132,97	0,00	0,00
XS1958534528	POLAND 1 03/07/29		EUR	19-01-2024	23-01-2024	700.000,00	91,23	1,00000	-638.957,32	-638.638,00	-6.158,47	-319,32	0,00	0,00
XS2343540519	REESM 0 1/2 05/24/33		EUR	19-01-2024	23-01-2024	500.000,00	80,23	1,00000	-401.370,58	-401.170,00	-1.666,67	-200,58	0,00	0,00
XS2500341990	RENTEN 1.9 07/12/32		EUR	19-01-2024	23-01-2024	500.000,00	93,39	1,00000	-467.169,97	-466.936,50	-5.061,48	-233,47	0,00	0,00
XS2181689659	REPHUN 1 3/4 06/05/35		EUR	19-01-2024	23-01-2024	300.000,00	74,98	1,00000	-225.043,47	-224.931,00	-3.327,87	-112,47	0,00	0,00
XS2357417257	SANTAN 0 5/8 06/24/29		EUR	19-01-2024	23-01-2024	400.000,00	87,60	1,00000	-350.567,20	-350.392,00	-1.454,92	-175,20	0,00	0,00
XS2190256706	SRGIM 0 3/4 06/17/30		EUR	19-01-2024	23-01-2024	250.000,00	83,33	1,00000	-208.426,66	-208.322,50	-1.127,05	-104,16	0,00	0,00
FR0013054897	VDP 1 3/4 05/25/31		EUR	19-01-2024	23-01-2024	500.000,00	91,77	1,00000	-459.054,41	-458.825,00	-5.809,43	-229,41	0,00	0,00
Total Buy									-13.430.338,43	-13.423.626,60	-103.694,29	-6.711,83	0,00	0,00
Total									-13.430.338,43	-13.423.626,60	-103.694,29	-6.711,83	0,00	0,00
Total FRN									-13.430.338,43	-13.423.626,60	-103.694,29	-6.711,83	0,00	0,00
Mutual Funds														
IssueFunds														
1801_FC	Bright LifeCycle Fund Neutraal		EUR	01-01-2024	01-01-2024	2.498.405,19	14,57	1,00000	0,00	36.405.811,01	0,00	-18.197,81	0,00	0,00
Total IssueFunds									0,00	36.405.811,01	0,00	-18.197,81	0,00	0,00
RedemptionFunds														
1801_FC	Bright LifeCycle Fund Neutraal		EUR	01-01-2024	01-01-2024	37.917,34	14,57	1,00000	0,00	-552.517,02	0,00	0,00	0,00	0,00
1801_FC	Bright LifeCycle Fund Neutraal		EUR	01-01-2024	01-01-2024	95.196,60	14,57	1,00000	0,00	-1.387.168,73	0,00	-692,60	0,00	0,00
Total RedemptionFunds									0,00	-1.939.685,75	0,00	-692,60	0,00	0,00
Total Mutual Funds									0,00	34.466.125,26	0,00	-18.890,41	0,00	0,00
Suspense														
Deposit														
SUS_1801_EUR_IN	FUND BRIGHT NEUTRAAL		EUR	22-01-2024	22-01-2024	509.328,71	1,00	1,00000	509.328,71	509.328,71	0,00	0,00	0,00	0,00
SUS_1801_EUR_IN	FUND BRIGHT NEUTRAAL		EUR	22-01-2024	22-01-2024	33.959.585,12	1,00	1,00000	33.959.585,12	33.959.585,12	0,00	0,00	0,00	0,00
SUS_1801_EUR_IN	FUND BRIGHT NEUTRAAL		EUR	22-01-2024	22-01-2024	16.101,84	1,00	1,00000	16.101,84	16.101,84	0,00	0,00	0,00	0,00
Total Deposit									34.485.015,67	34.485.015,67	0,00	0,00	0,00	0,00
Withdraw														
SUS_1801_EUR_IN	FUND BRIGHT NEUTRAAL		EUR	22-01-2024	22-01-2024	509.328,71	1,00	1,00000	-509.328,71	-509.328,71	0,00	0,00	0,00	0,00
SUS_1801_EUR_IN	FUND BRIGHT NEUTRAAL		EUR	22-01-2024	22-01-2024	33.959.585,12	1,00	1,00000	-33.959.585,12	-33.959.585,12	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
SUS_1801_EUR_IN	FUND BRIGHT NEUTRAAL		EUR	22-01-2024	22-01-2024	16.101,84	1,00	1,00000	-16.101,84	-16.101,84	0,00	0,00	0,00	0,00
Total Withdraw									-34.485.015,67	-34.485.015,67	0,00	0,00	0,00	0,00
Total Suspense									0,00	0,00	0,00	0,00	0,00	0,00
Total Internal									-55.384.813,28	5.999.699,74	-108.212,37	-37.157,78	4.518,08	0,00
JP Morgan														
FRN														
Buy														
DE0008LB6JP7	BYLAN 2 1/2 06/28/32		EUR	19-01-2024	23-01-2024	900.000,00	96,93	1,00000	-872.779,17	-872.343,00	-12.848,36	-436,17	0,00	0,00
Total Buy									-872.779,17	-872.343,00	-12.848,36	-436,17	0,00	0,00
Total									-872.779,17	-872.343,00	-12.848,36	-436,17	0,00	0,00
Total FRN									-872.779,17	-872.343,00	-12.848,36	-436,17	0,00	0,00
Total JP Morgan									-872.779,17	-872.343,00	-12.848,36	-436,17	0,00	0,00
Lazard Asset Management Deutschland GmbH														
Exchange Traded Funds														
Exchange Offer														
LU1861134382	AMD INDEX MSCI WORLD SRI PAB UCTS ETFDRC		EUR	18-01-2024	18-01-2024	343.800,00	0,00	1,00000	26.887.686,96	0,00	0,00	0,00	0,00	0,00
Total Exchange Offer									26.887.686,96	0,00	0,00	0,00	0,00	0,00
Total Exchange Traded Funds									26.887.686,96	0,00	0,00	0,00	0,00	0,00
Total Lazard Asset Management Deutschland GmbH									26.887.686,96	0,00	0,00	0,00	0,00	0,00
Metzler Asset Management GmbH														
ALM														
ChargeCash														
OTHER INCOME	OTHER INCOME		EUR	25-01-2024	25-01-2024	82,49	1,00	1,00000	82,49	82,49	0,00	0,00	0,00	0,00
Total ChargeCash									82,49	82,49	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									82,49	82,49	0,00	0,00	0,00	0,00
Total Metzler Asset Management GmbH									82,49	82,49	0,00	0,00	0,00	0,00
Total Bright LifeCycle Fund Neutraal									-34.476.573,10	23.241,23	-122.997,21	-40.146,05	4.518,08	0,00



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