

Fund Accounting

Bright LifeCycle Fund Defensief

CACEIS Bank, Netherlands Branch

31 January 2024



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INVESTOR SERVICES

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Report created 5 February 2024 22:17:53

Versie 1.5.10.8

Net Asset Value

Bright LifeCycle Fund Defensief	31-01-2024	31-12-2023
Assets		
Investments		
Total Bonds	21.725.422,96	20.443.028,91
Total Fund certificate	11.702.431,65	10.916.158,83
Accruals	177.265,49	136.182,78
Other Assets		
Receivables	60,31	51,28
Receivables		
Total Cash and Unrealised FX Variation	57.426,95	57.135,22
Total Assets	33.662.607,36	31.552.557,02
Liabilities		
Current Liabilities		
Payables	-2.033,75	-1.922,41
Total Liabilities	-2.033,75	-1.922,41
Net Asset Value		
Net Asset Value	33.660.573,61	31.550.634,61
Number of Certificates - A	2.729.926,61615	2.571.771,98369
Calculated NAV - A	12,33021	12,26805
Percentage change of NAV per unit of participation	0,51	

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 Defensief													
Fixed Income Corporate													
XS1808739459	ABNAV 0 7/8 04/22/25		EUR	1,00000	400.000,00	96,83	CEP MID	414.907,34	414.907,34	-27.585,34	387.322,00	387.322,00	2.725,41
XS2534976886	AEMSPA 4 1/2 09/19/30		EUR	1,00000	750.000,00	104,79	CEP MID	758.379,00	758.379,00	27.534,75	785.913,75	785.913,75	12.448,77
XS2473687106	ASML 2 1/4 05/17/32		EUR	1,00000	900.000,00	96,21	CEP MID	862.499,04	862.499,04	3.417,96	865.917,00	865.917,00	14.385,25
XS2314312179	AXASA 1 3/8 10/07/41		EUR	1,00000	200.000,00	82,57	CEP MID	178.926,42	178.926,42	-13.787,42	165.139,00	165.139,00	879,10
DE000A289DC9	BASGR 0 1/4 06/05/27		EUR	1,00000	100.000,00	91,76	CEP MID	101.965,96	101.965,96	-10.210,96	91.755,00	91.755,00	164,62
XS2013745703	BBVASM 1 06/21/26		EUR	1,00000	400.000,00	94,81	CEP MID	401.163,48	401.163,48	-21.943,48	379.220,00	379.220,00	2.459,02
DE000BHYOGB5	BHH 1 1/2 04/18/28		EUR	1,00000	400.000,00	92,52	CEP MID	416.450,12	416.450,12	-46.390,12	370.060,00	370.060,00	4.737,70
DE000BHYOGS9	BHH 1 1/8 10/25/27		EUR	1,00000	300.000,00	91,49	CEP MID	288.675,47	288.675,47	-14.205,47	274.470,00	274.470,00	912,91
FR00140005J1	BNP 0 3/8 10/14/27		EUR	1,00000	200.000,00	92,24	CEP MID	186.249,08	186.249,08	-1.762,08	184.487,00	184.487,00	225,41
DE000BLB6JJ0	BYLAN 0 1/8 02/10/28		EUR	1,00000	100.000,00	86,88	CEP MID	89.188,47	89.188,47	-2.304,47	86.884,00	86.884,00	121,92
DE000BLB6JP7	BYLAN 2 1/2 06/28/32		EUR	1,00000	500.000,00	97,83	CEP MID	480.655,60	480.655,60	8.471,90	489.127,50	489.127,50	7.445,36
FR0014000PF1	DGFP 0 11/27/28		EUR	1,00000	100.000,00	87,66	CEP MID	97.359,66	97.359,66	-9.696,66	87.663,00	87.663,00	0,00
XS1901055472	ENBW 1 7/8 10/31/33		EUR	1,00000	637.000,00	87,44	CEP MID	612.089,19	612.089,19	-55.118,68	556.970,51	556.970,51	3.034,89
FR0011911247	ENGIFP 2 3/8 05/19/26		EUR	1,00000	400.000,00	98,39	CEP MID	394.267,04	394.267,04	-697,04	393.570,00	393.570,00	6.696,72
FR001400A1H6	ENGIFP 3 1/2 09/27/29		EUR	1,00000	700.000,00	101,15	CEP MID	700.292,97	700.292,97	7.746,53	708.039,50	708.039,50	8.501,37
XS2047500926	EOANGR 0.35 02/28/30		EUR	1,00000	666.000,00	84,69	CEP MID	598.582,98	598.582,98	-34.564,23	564.018,75	564.018,75	2.158,57
XS1702729275	EOANGR 1 1/4 10/19/27		EUR	1,00000	577.000,00	94,02	CEP MID	576.005,08	576.005,08	-33.503,91	542.501,17	542.501,17	2.069,16
FR0013422227	GFCFP 1 5/8 05/29/34		EUR	1,00000	800.000,00	85,74	CEP MID	677.346,51	677.346,51	8.581,49	685.928,00	685.928,00	8.808,74
FR0014003OC5	IDFMOB 0.4 05/28/31		EUR	1,00000	200.000,00	84,20	CEP MID	165.878,90	165.878,90	2.520,10	168.399,00	168.399,00	544,26
XS1909186451	INTNED 2 1/2 11/15/30		EUR	1,00000	400.000,00	95,28	CEP MID	428.658,32	428.658,32	-47.552,32	381.106,00	381.106,00	2.131,15
XS2317069685	ISPIM 0 3/4 03/16/28		EUR	1,00000	200.000,00	90,46	CEP MID	189.775,84	189.775,84	-8.855,84	180.920,00	180.920,00	1.319,67
XS1960260021	LPTY 1 3/8 03/07/24		EUR	1,00000	529.000,00	99,76	CEP MID	533.766,84	533.766,84	-6.049,66	527.717,18	527.717,18	6.578,17
DE000A289QR9	MBGGR 0 3/4 09/10/30		EUR	1,00000	250.000,00	87,28	CEP MID	218.354,12	218.354,12	-165,37	218.188,75	218.188,75	737,70
XS2531569965	ORSTED 3 1/4 09/13/31		EUR	1,00000	600.000,00	98,95	CEP MID	581.026,36	581.026,36	12.661,64	593.688,00	593.688,00	7.512,30
XS2068969067	RABOBK 0 1/4 10/30/26		EUR	1,00000	300.000,00	92,83	CEP MID	300.022,75	300.022,75	-21.523,75	278.499,00	278.499,00	192,62
XS2343540519	REESM 0 1/2 05/24/33		EUR	1,00000	500.000,00	81,12	CEP MID	390.295,05	390.295,05	15.324,95	405.620,00	405.620,00	1.728,14
XS2357417257	SANTAN 0 5/8 06/24/29		EUR	1,00000	200.000,00	88,60	CEP MID	181.230,58	181.230,58	-4.026,58	177.204,00	177.204,00	758,20

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	100.000,00	84,78	CEP MID	98.840,40	98.840,40	-14.064,40	84.776,00	84.776,00	469,26
XS1875284702	SSELN 1 3/8 09/04/27		EUR	1,00000	700.000,00	94,39	CEP MID	681.160,86	681.160,86	-20.444,86	660.716,00	660.716,00	3.944,67
XS1828037827	TENN 2 06/05/34		EUR	1,00000	130.000,00	91,03	CEP MID	151.364,44	151.364,44	-33.028,69	118.335,75	118.335,75	1.712,02
XS2549543143	TENN 3 7/8 10/28/28		EUR	1,00000	700.000,00	103,92	CEP MID	721.671,66	721.671,66	5.775,34	727.447,00	727.447,00	7.114,75
XS2357205587	TRNIM 0 3/8 06/23/29		EUR	1,00000	100.000,00	86,50	CEP MID	98.267,51	98.267,51	-11.765,51	86.502,00	86.502,00	228,48
XS2360310044	UCGIM 0.8 07/05/29		EUR	1,00000	100.000,00	89,17	CEP MID	98.729,34	98.729,34	-9.563,84	89.165,50	89.165,50	461,20
XS2320453884	UPMFH 0 1/2 03/22/31		EUR	1,00000	100.000,00	82,24	CEP MID	96.628,29	96.628,29	-14.390,79	82.237,50	82.237,50	431,69
XS2257961818	UPMFH 0 1/8 11/19/28		EUR	1,00000	100.000,00	86,97	CEP MID	97.019,49	97.019,49	-10.045,99	86.973,50	86.973,50	25,27
XS2002017361	VOD 0.9 11/24/26		EUR	1,00000	200.000,00	94,70	CEP MID	200.453,18	200.453,18	-11.045,18	189.408,00	189.408,00	339,34
XS2342206591	WSTP 0.766 05/13/31		EUR	1,00000	100.000,00	92,08	CEP MID	98.665,31	98.665,31	-6.590,31	92.075,00	92.075,00	552,52
Total Fixed Income Corporate									13.166.812,65	-398.848,29		12.767.964,36	114.556,33
Fixed Income Government													
XS2068071641	ASIA 0 10/24/29		EUR	1,00000	170.000,00	86,78	CEP MID	164.332,54	164.332,54	-16.804,84	147.527,70	147.527,70	0,00
BE0000346552	BGB 1 1/4 04/22/33		EUR	1,00000	440.000,00	88,97	CEP MID	395.522,47	395.522,47	-4.065,47	391.457,00	391.457,00	4.282,79
XS2081543204	CAF 0 5/8 11/20/26		EUR	1,00000	435.000,00	92,50	CEP MID	439.584,18	439.584,18	-37.228,75	402.355,43	402.355,43	542,26
XS1843433639	CHILE 0.83 07/02/31		EUR	1,00000	100.000,00	81,88	CEP MID	100.550,25	100.550,25	-18.675,25	81.875,00	81.875,00	485,30
XS1878833695	EIB 0 3/8 05/15/26		EUR	1,00000	290.000,00	95,24	CEP MID	295.529,79	295.529,79	-19.320,74	276.209,05	276.209,05	778,48
XS1107718279	EIB 1 1/4 11/13/26		EUR	1,00000	480.000,00	96,88	CEP MID	506.678,18	506.678,18	-41.649,38	465.028,80	465.028,80	1.311,48
XS1828046570	EIB 1 1/8 11/15/32		EUR	1,00000	50.000,00	88,27	CEP MID	41.976,98	41.976,98	2.160,27	44.137,25	44.137,25	119,88
XS2535352962	EIB 2 1/4 03/15/30		EUR	1,00000	200.000,00	98,30	CEP MID	193.894,90	193.894,90	2.696,10	196.591,00	196.591,00	3.971,31
XS2176621253	EUROF 0.1 05/20/30		EUR	1,00000	250.000,00	85,51	CEP MID	213.894,89	213.894,89	-118,64	213.776,25	213.776,25	175,55
FR0014002JM6	FRTR 0 1/2 06/25/44		EUR	1,00000	130.000,00	61,24	CEP MID	124.110,62	124.110,62	-44.494,72	79.615,90	79.615,90	392,49
FR0013234333	FRTR 1 3/4 06/25/39		EUR	1,00000	590.000,00	85,33	CEP MID	614.156,20	614.156,20	-110.694,45	503.461,75	503.461,75	6.234,49
XS1912495691	IBRD 0 5/8 11/22/27		EUR	1,00000	643.000,00	93,29	CEP MID	640.692,74	640.692,74	-40.854,11	599.838,63	599.838,63	779,59
FR0011858323	IDF 2 3/8 04/24/26		EUR	1,00000	800.000,00	98,85	CEP MID	872.596,67	872.596,67	-81.800,67	790.796,00	790.796,00	14.691,26
IE00BFZRQ242	IRISH 1.35 03/18/31		EUR	1,00000	490.000,00	93,56	CEP MID	474.877,02	474.877,02	-16.418,32	458.458,70	458.458,70	5.783,61
XS2291905474	JFM 0.01 02/02/28		EUR	1,00000	200.000,00	89,29	CEP MID	192.344,52	192.344,52	-13.756,52	178.588,00	178.588,00	19,95
XS1897340854	KFW 0 1/2 09/28/26		EUR	1,00000	460.000,00	94,90	CEP MID	475.989,11	475.989,11	-39.460,61	436.528,50	436.528,50	791,80
XS2475954900	KFW 1 3/8 06/07/32		EUR	1,00000	500.000,00	91,00	CEP MID	439.824,80	439.824,80	15.182,70	455.007,50	455.007,50	4.489,41
XS2498154207	KFW 2 11/15/29		EUR	1,00000	550.000,00	97,19	CEP MID	525.392,57	525.392,57	9.160,68	534.553,25	534.553,25	2.344,26
XS1622415674	KOMMUN 0 3/4 05/18/27		EUR	1,00000	100.000,00	94,30	CEP MID	93.598,68	93.598,68	703,32	94.302,00	94.302,00	530,74

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	190.000,00	93,42	CEP MID	182.663,98	182.663,98	-5.171,68	177.492,30	177.492,30	798,53
ES00001010J0	MADRID 2.822 10/31/29		EUR	1,00000	500.000,00	99,25	CEP MID	496.253,00	496.253,00	-28,00	496.225,00	496.225,00	3.585,33
XS1626191107	NEDWBK 0 1/4 06/07/24		EUR	1,00000	135.000,00	98,76	CEP MID	138.292,91	138.292,91	-4.968,26	133.324,65	133.324,65	220,39
XS1284550941	NEDWBK 1 09/03/25		EUR	1,00000	333.000,00	96,98	CEP MID	349.060,95	349.060,95	-26.122,54	322.938,41	322.938,41	1.373,85
XS2553554812	NEDWBK 2 3/4 11/09/27		EUR	1,00000	400.000,00	100,48	CEP MID	400.177,99	400.177,99	1.730,01	401.908,00	401.908,00	2.524,59
XS2454249652	NIB 0 1/4 03/09/29		EUR	1,00000	100.000,00	89,47	CEP MID	84.115,04	84.115,04	5.350,46	89.465,50	89.465,50	224,73
DE000NWB0AD8	NRWBK 0 3/8 11/17/26		EUR	1,00000	180.000,00	93,87	CEP MID	182.861,98	182.861,98	-13.904,08	168.957,90	168.957,90	140,16
DE000NWB0AC0	NRWBK 0 7/8 11/10/25		EUR	1,00000	347.000,00	96,56	CEP MID	361.848,61	361.848,61	-26.788,88	335.059,73	335.059,73	688,55
XS1958534528	POLAND 1 03/07/29		EUR	1,00000	390.000,00	91,78	CEP MID	367.979,89	367.979,89	-10.057,39	357.922,50	357.922,50	3.527,05
XS2181689659	REPHUN 1 3/4 06/05/35		EUR	1,00000	165.000,00	75,19	CEP MID	173.939,92	173.939,92	-49.883,02	124.056,90	124.056,90	1.901,33
Total Fixed Income Government									9.542.741,38	-585.282,78		8.957.458,60	62.709,16
Fund certificates													
IE000R85HL30	AM MSCI USA SRI CL NT ZR PAB ETF EUR HGD		EUR	1,00000	6.500,00	101,74	CEP CLOSE	592.866,03	592.866,03	68.443,97	661.310,00	661.310,00	0,00
IE000Y77LGG9	AMUNDI MSCI WLD SRICLMTNTZRAMB		EUR	1,00000	23.350,00	89,48	CEP CLOSE	1.838.875,13	1.838.875,13	250.482,87	2.089.358,00	2.089.358,00	0,00
IE00BYZTVV78	iShares â?~ Corp Bond 0-3yr ESG		EUR	1,00000	90.700,00	4,92	CEP CLOSE	453.641,26	453.641,26	-7.433,54	446.207,72	446.207,72	0,00
IE00BL6K8D99	iShares MSCI EMU Paris-Algnd C		EUR	1,00000	230.750,00	5,35	CEP CLOSE	1.073.691,83	1.073.691,83	160.359,17	1.234.051,00	1.234.051,00	0,00
IE00BYVJRR92	iShares MSCI USA SRI ETF USD A		EUR	1,00000	83.900,00	13,15	CEP CLOSE	697.794,78	697.794,78	405.154,62	1.102.949,40	1.102.949,40	0,00
IE00BKSCBX74	UBS IRL ETF plc - MSCI World S		EUR	1,00000	172.000,00	8,77	CEP CLOSE	1.439.367,79	1.439.367,79	68.384,21	1.507.752,00	1.507.752,00	0,00
LU1484799769	UBS(Lux)FS BMSCI EuroArLiq CorpSu		EUR	1,00000	45.450,00	13,11	CEP CLOSE	648.345,44	648.345,44	-52.359,59	595.985,85	595.985,85	0,00
LU0629460675	UBS(Lux)FS MSCI EMU SRI EUR Ad		EUR	1,00000	11.460,00	111,64	CEP CLOSE	1.180.607,57	1.180.607,57	98.786,83	1.279.394,40	1.279.394,40	0,00
LU0950674332	UBS(Lux)FS MSCI World SRI USD		EUR	1,00000	76.225,00	26,79	CEP CLOSE	1.411.124,52	1.411.124,52	630.562,11	2.041.686,63	2.041.686,63	0,00
IE00BZ163H91	VANGUARD EURZN GOV BD ETF		EUR	1,00000	17.890,00	22,77	CEP CLOSE	471.250,70	471.250,70	-63.949,07	407.301,63	407.301,63	0,00
Total Fund certificates									10.070.947,35	1.631.484,30		11.702.431,65	0,00
Cash													
CAC_1800_EUR_IN	NL79ISAE0000005179		EUR	1,00000							57.435,98	57.435,98	0,00
SUS_1800_EUR_IN	NL79ISAE0000005179		EUR	1,00000							-9,03	-9,03	0,00
Total Cash												57.426,95	0,00
Total Bright LifeCycle Fund Defensief									32.780.501,38	647.353,23		33.485.281,56	177.265,49

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 Defensief													
Internal													
Fixed income													
Credit Cash													
EUR													
CUSTODY FEE	CUSTODY FEE	31-12-2023	31-12-2023	0,00	EUR	1.0000	0,00	1,00	0,00	-381,30	-381,30	0,00	0,00
CUSTODY FEE	CUSTODY FEE	31-01-2024	31-01-2024	0,00	EUR	1.0000	0,00	1,00	0,00	-418,29	-418,29	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	-589,89	-589,89	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	-592,99	-592,99	0,00	0,00
Total EUR											-1,982.47	0,00	0,00
Total Credit Cash											-1,982.47	0,00	0,00
Total Fixed income											-1,982.47	0,00	0,00
Cash													
Deposit Cash													
EUR													
SUS_1800_EUR_IN	FUND BRIGHT DEFENSIEF	22-01-2024	22-01-2024	0,00	EUR	1.0000	0,00	1,00	0,00	9,03	9,03	0,00	0,00
Total EUR											9.03	0,00	0,00
Total Deposit Cash											9.03	0,00	0,00
Total Cash											9.03	0,00	0,00
Total Internal											-1,973.44	0,00	0,00
Total Open Amounts											-1,973.44	0,00	0,00
Open Restitutions											0,00		
Total Bright LifeCycle Fund Defensief											-1,973,44	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 Defensief														
GMO														
Exchange Traded Funds														
Buy														
IE000R85HL30	AM MSCI USA SRI CL NT ZR PAB ETF EUR HGD		EUR	19-01-2024	23-01-2024	1.500,00	99,31	1,00000	-149.034,98	-148.960,50	0,00	-74,48	0,00	0,00
Total Buy									-149.034,98	-148.960,50	0,00	-74,48	0,00	0,00
Total Exchange Traded Funds									-149.034,98	-148.960,50	0,00	-74,48	0,00	0,00
Total GMO									-149.034,98	-148.960,50	0,00	-74,48	0,00	0,00
Internal														
ALM														
ChargeCash														
BANK COST			EUR	02-01-2024	02-01-2024	22,50	1,00	1,00000	22,50	22,50	0,00	0,00	0,00	0,00
Total ChargeCash									22,50	22,50	0,00	0,00	0,00	0,00
CreditCash														
BANK COST			EUR	05-01-2024	05-01-2024	22,50	1,00	1,00000	-22,50	-22,50	0,00	0,00	0,00	0,00
CUSTODY FEE	CUSTODY FEE		EUR	05-01-2024	05-01-2024	381,30	1,00	1,00000	-381,30	-381,30	0,00	0,00	0,00	0,00
CUSTODY FEE	CUSTODY FEE		EUR	31-01-2024	31-01-2024	418,29	1,00	1,00000	-418,29	-418,29	0,00	0,00	0,00	0,00
DEPOSIT FEE	DEPOSITARY FEE		EUR	05-01-2024	05-01-2024	533,27	1,00	1,00000	-533,27	-533,27	0,00	0,00	0,00	0,00
DEPOSIT FEE	DEPOSITARY FEE		EUR	31-01-2024	31-01-2024	592,99	1,00	1,00000	-592,99	-592,99	0,00	0,00	0,00	0,00
Total CreditCash									-1.948,35	-1.948,35	0,00	0,00	0,00	0,00
Total ALM									-1.925,85	-1.925,85	0,00	0,00	0,00	0,00
Cash														
AccrIntCredit														
CAC_1800_EUR_IN	FUND BRIGHT DEFENSIEF		EUR	31-01-2024	31-01-2024	341,95	0,00	1,00000	-341,95	0,00	-341,95	0,00	341,95	0,00
Total AccrIntCredit									-341,95	0,00	-341,95	0,00	341,95	0,00
Total Cash									-341,95	0,00	-341,95	0,00	341,95	0,00
Exchange Traded Funds														
Buy														
IE00BKSCBX74	UBS IRL ETF plc - MSCI World S		EUR	19-01-2024	23-01-2024	15.000,00	8,59	1,00000	-128.908,04	-128.805,00	0,00	-103,04	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
LU0629460675	UBS(Lux)FS MSCI EMU SRI EUR Ad		EUR	19-01-2024	23-01-2024	1.100,00	108,30	1,00000	-119.225,30	-119.130,00	0,00	-95,30	0,00	0,00
LU0950674332	UBS(Lux)FS MSCI World SRI USD		EUR	19-01-2024	23-01-2024	6.500,00	26,13	1,00000	-169.980,88	-169.845,00	0,00	-135,88	0,00	0,00
Total Buy									-418.114,22	-417.780,00	0,00	-334,22	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	944,04	0,00	0,00	0,00	0,00
Total Dividend									0,00	944,04	0,00	0,00	0,00	0,00
Exchange Offer														
IE000Y77LGG9	AMUNDI MSCI WLD SRICLMTNTZRAMB		EUR	18-01-2024	18-01-2024	23.350,00	0,00	1,00000	-1.838.875,13	0,00	0,00	0,00	0,00	0,00
Total Exchange Offer									-1.838.875,13	0,00	0,00	0,00	0,00	0,00
Total Exchange Traded Funds									-2.256.989,35	-416.835,96	0,00	-334,22	0,00	0,00
FRN														
Buy														
XS2473687106	ASML 2 1/4 05/17/32		EUR	19-01-2024	23-01-2024	100.000,00	94,91	1,00000	-94.958,46	-94.911,00	-1.543,03	-47,46	0,00	0,00
XS2314312179	AXASA 1 3/8 10/07/41		EUR	19-01-2024	23-01-2024	100.000,00	81,44	1,00000	-81.482,72	-81.442,00	-405,74	-40,72	0,00	0,00
XS2047500926	EOANGR 0.35 02/28/30		EUR	19-01-2024	23-01-2024	100.000,00	83,47	1,00000	-83.512,74	-83.471,00	-315,48	-41,74	0,00	0,00
XS1702729275	EOANGR 1 1/4 10/19/27		EUR	19-01-2024	23-01-2024	100.000,00	93,25	1,00000	-93.291,62	-93.245,00	-327,87	-46,62	0,00	0,00
FR0013234333	FRTR 1 3/4 06/25/39		EUR	19-01-2024	23-01-2024	100.000,00	83,94	1,00000	-83.977,07	-83.935,10	-1.013,66	-41,97	0,00	0,00
FR0013422227	GFCCP 1 5/8 05/29/34		EUR	19-01-2024	23-01-2024	200.000,00	84,34	1,00000	-168.756,34	-168.672,00	-2.122,27	-84,34	0,00	0,00
XS1909186451	INTNED 2 1/2 11/15/30		EUR	19-01-2024	23-01-2024	200.000,00	93,70	1,00000	-187.493,70	-187.400,00	-942,62	-93,70	0,00	0,00
XS2317069685	ISPIM 0 3/4 03/16/28		EUR	19-01-2024	23-01-2024	100.000,00	89,17	1,00000	-89.216,59	-89.172,00	-641,39	-44,59	0,00	0,00
XS2553554812	NEDWBK 2 3/4 11/09/27		EUR	19-01-2024	23-01-2024	200.000,00	100,04	1,00000	-200.178,04	-200.078,00	-1.127,05	-100,04	0,00	0,00
XS2531569965	ORSTED 3 1/4 09/13/31		EUR	19-01-2024	23-01-2024	100.000,00	97,43	1,00000	-97.476,71	-97.428,00	-1.172,13	-48,71	0,00	0,00
XS1958534528	POLAND 1 03/07/29		EUR	19-01-2024	23-01-2024	200.000,00	91,23	1,00000	-182.559,23	-182.468,00	-1.759,56	-91,23	0,00	0,00
Total Buy									-1.362.903,22	-1.362.222,10	-11.370,80	-681,12	0,00	0,00
Total									-1.362.903,22	-1.362.222,10	-11.370,80	-681,12	0,00	0,00
Total FRN									-1.362.903,22	-1.362.222,10	-11.370,80	-681,12	0,00	0,00
Mutual Funds														
IssueFunds														
1800_FC	Bright LifeCycle Fund Defensief		EUR	01-01-2024	01-01-2024	144.466,46	12,27	1,00000	0,00	1.772.321,73	0,00	-885,92	0,00	0,00
1800_FC	Bright LifeCycle Fund Defensief		EUR	01-01-2024	01-01-2024	45.037,07	12,27	1,00000	0,00	552.517,02	0,00	0,00	0,00	0,00
Total IssueFunds									0,00	2.324.838,75	0,00	-885,92	0,00	0,00
RedemptionFunds														
1800_FC	Bright LifeCycle Fund Defensief		EUR	01-01-2024	01-01-2024	31.348,89	12,27	1,00000	0,00	-384.589,81	0,00	-190,38	0,00	0,00
Total RedemptionFunds									0,00	-384.589,81	0,00	-190,38	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 Mutual Funds									0,00	1.940.248,94	0,00	-1.076,30	0,00	0,00
Suspense														
Deposit														
SUS_1800_EUR_IN	FUND BRIGHT DEFENSIEF		EUR	22-01-2024	22-01-2024	1.941.316,21	1,00	1,00000	1.941.316,21	1.941.316,21	0,00	0,00	0,00	0,00
SUS_1800_EUR_IN	FUND BRIGHT DEFENSIEF		EUR	22-01-2024	22-01-2024	9,03	1,00	1,00000	9,03	9,03	0,00	0,00	0,00	0,00
Total Deposit									1.941.325,24	1.941.325,24	0,00	0,00	0,00	0,00
Withdraw														
SUS_1800_EUR_IN	FUND BRIGHT DEFENSIEF		EUR	22-01-2024	22-01-2024	1.941.316,21	1,00	1,00000	-1.941.316,21	-1.941.316,21	0,00	0,00	0,00	0,00
SUS_1800_EUR_IN	FUND BRIGHT DEFENSIEF		EUR	22-01-2024	22-01-2024	9,03	1,00	1,00000	-9,03	-9,03	0,00	0,00	0,00	0,00
Total Withdraw									-1.941.325,24	-1.941.325,24	0,00	0,00	0,00	0,00
Total Suspense									0,00	0,00	0,00	0,00	0,00	0,00
Total Internal									-3.622.160,37	159.265,03	-11.712,75	-2.091,64	341,95	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	23.350,00	0,00	1,00000	1.838.875,13	0,00	0,00	0,00	0,00	0,00
Total Exchange Offer									1.838.875,13	0,00	0,00	0,00	0,00	0,00
Total Exchange Traded Funds									1.838.875,13	0,00	0,00	0,00	0,00	0,00
Total Lazard Asset Management Deutschland GmbH									1.838.875,13	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	27,33	1,00	1,00000	27,33	27,33	0,00	0,00	0,00	0,00
Total ChargeCash									27,33	27,33	0,00	0,00	0,00	0,00
Total ALM									27,33	27,33	0,00	0,00	0,00	0,00
Total Metzler Asset Management GmbH									27,33	27,33	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 Bright LifeCycle Fund Defensief									-1.932.292,89	10.331,86	-11.712,75	-2.166,12	341,95	0,00



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