

Fund Accounting

BrightPensioen

31 December 2018

KAS BANK N.V.

Fund Accounting Insurers & Funds



CONTENT

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

Contact

KAS BANK N.V.

Postbus 24001, 1000 DB Amsterdam

De Entree 500, 1101 EE Amsterdam

The Netherlands

FAR@kasbank.com

www.kasbank.com

Report created 4 January 2019 13:07:08

(95240)

1. Net Asset Value

Bright LifeCycle Fund Neutraal	31-12-2018	30-11-2018
Investments		
Total Accrued Interest	14.656,32	13.278,85
Total Bonds and Other Fixed-Income Values	14.455.751,20	13.690.447,58
Total Equities	20.856.043,17	20.877.259,86
Receivables		
Interest Cash	-94,97	-105,86
Payable to/ Receivable from Shareholders	4.955,40	-70.411,15
Transactions Not Yet Settled	-342,02	-251,86
Other Assets		
Total Liquidities	124.818,75	19.688,13
Total Assets	35.455.787,85	34.529.905,55
Net Asset Value (EUR)		
Number of Units of Participation	3.225.232,45715	3.036.799,43903
Net Asset Value per unit of participation	10,99325	11,37049
Percentage change NAV per unit of participation	-3,318%	

2. Portfolio Valuation

SECURITY ID	NAME	LEG NO.	QC	FX RATE	VOLUME	PRICE	LOCAL BOOK VALUE	BASE BOOK VALUE	UNREALISED PRICE RESULT	UNREALISED CURRENCY RESULT	LOCAL MARKET VALUE	BASE MARKET VALUE	ACCRUED INTEREST
Equities													
Equity Fund													
IE00BYVJRP78	iShares MSCI EM SRI UCITS ETF USD Acc	USD		1,14315	1.002.000,00	6,2100	6.598.394,93	5.583.899,25	-318.169,21	177.492,63	6.222.420,00	5.443.222,67	
IE00BYVJRR92	iShares MSCI USA SRI UCITS ETF USD Acc	EUR		1,00000	715.000,00	5,6510	4.112.928,80	4.112.928,80	-72.463,80	0,00	4.040.465,00	4.040.465,00	
NL0010408704	Think Sustainable World UCITS ETF	EUR		1,00000	76.800,00	74,6100	5.798.229,91	5.798.229,91	-68.181,91	0,00	5.730.048,00	5.730.048,00	
LU0629460675	UBS ETF - MSCI EMU Socially Responsible UCITS ETF	EUR		1,00000	63.850,00	81,7100	5.907.338,47	5.907.338,47	-690.154,97	0,00	5.217.183,50	5.217.183,50	
LU0950674332	UBS ETF-MSCI World Socially Responsible UCITS ETF	EUR		1,00000	31.500,00	13,4960	449.442,00	449.442,00	-24.318,00	0,00	425.124,00	425.124,00	
Total Equity Fund								21.851.838,43	-1.173.287,89	177.492,63	20.856.043,17		
Total Equities								21.851.838,43	-1.173.287,89	177.492,63	20.856.043,17		
Fixed Income													
Bond													
XS1280834992	EUROPEAN INVESTMENT BANK 0.5% 15/11/2023	EUR		1,00000	1.300.000,00	102,6460	1.322.011,38	1.322.011,38	12.386,62	0,00	1.334.398,00	1.334.398,00	819,18
LU0953782009	EUROPEAN INVESTMENT BANK 1.375% 15/11/2019	EUR		1,00000	500.000,00	101,6550	518.186,96	518.186,96	-9.911,96	0,00	508.275,00	508.275,00	866,44
DE000NRW0JF6	LAND NORDRHEIN-WESTFALEN 0.125% 16/3/2023	EUR		1,00000	475.000,00	100,7870	477.782,75	477.782,75	955,50	0,00	478.738,25	478.738,25	471,75
XS1626191107	NEDER WATERSCHAPSBANK 0.25% 7/6/2024	EUR		1,00000	335.000,00	100,5750	336.020,70	336.020,70	905,55	0,00	336.926,25	336.926,25	474,97
XS1284550941	NEDER WATERSCHAPSBANK 1% 3/9/2025	EUR		1,00000	1.020.000,00	104,6070	1.071.081,57	1.071.081,57	-4.090,17	0,00	1.066.991,40	1.066.991,40	3.325,48
DE000NWB0ACO	NRW.BANK 0.875% 10/11/2025	EUR		1,00000	380.000,00	103,6660	393.413,93	393.413,93	516,87	0,00	393.930,80	393.930,80	464,59
FR0011858323	REGION OF ILE DE FRANCE 2.375% 24/4/2026	EUR		1,00000	500.000,00	113,4410	571.838,00	571.838,00	-4.633,00	0,00	567.205,00	567.205,00	8.166,10
XS1536786939	REPUBLIC OF POLAND 0.5% 20/12/2021	EUR		1,00000	450.000,00	101,4770	458.025,00	458.025,00	-1.378,50	0,00	456.646,50	456.646,50	67,81
Total Bond								5.148.360,29	-5.249,09	0,00	5.143.111,20		14.656,32
Fixed Income Fund													

SECURITY ID	NAME	LEG NO.	QC	FX RATE	VOLUME	PRICE	LOCAL BOOK VALUE	BASE BOOK VALUE	UNREALISED PRICE RESULT	UNREALISED CURRENCY RESULT	LOCAL MARKET VALUE	BASE MARKET VALUE	ACCRUED INTEREST
IE00BYZTVV78	iShares Euro Corporate Bond Sustainability Screene		EUR	1,00000	579.700,00	4,9845	2.909.996,94	2.909.996,94	-20.482,29	0,00	2.889.514,65	2.889.514,65	0,00
NL0010273801	Think iBoxx AAA-AA Government Bond UCITS ETF		EUR	1,00000	70.000,00	22,0310	1.676.190,53	1.676.190,53	-134.020,53	0,00	1.542.170,00	1.542.170,00	0,00
LU1484799769	UBS ETF - Bloomberg Barclays MSCI Euro Area Liquid		EUR	1,00000	317.800,00	13,6910	4.459.756,57	4.459.756,57	-108.756,77	0,00	4.350.999,80	4.350.999,80	0,00
IE00BZ163H91	Vanguard EUR Eurozone Government Bond UCITS ETF		EUR	1,00000	21.150,00	25,0570	530.028,47	530.028,47	-72,92	0,00	529.955,55	529.955,55	0,00
Total Fixed Income Fund								9.575.972,51	-263.332,51	0,00		9.312.640,00	0,00
Total Fixed Income								14.724.332,80	-268.581,60	0,00		14.455.751,20	14.656,32
Other Investments													
Bank Account													
	NL75KASA0223745286		EUR	1,00000							124.818,75	124.818,75	-94,97
Total Bank Account												124.818,75	-94,97
Total Other Investments												124.818,75	-94,97
Total Bright LifeCycle Fund Neutraal								36.576.171,23	-1.441.869,49	177.492,63		35.436.613,12	14.561,35

3. 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													
ALM													
Credit Cash													
EUR													
	Custodian for WTB	31-12-2018	31-12-2018		EUR	1,00000	575,50	1,0000	0,00	-575,50	-575,50	0,00	0,00
Total EUR											-575,50	0,00	0,00
Total Credit Cash											-575,50	0,00	0,00
Total ALM											-575,50	0,00	0,00
Fixed Income Fund													
Dividend													
EUR													
IE00BZ163H91	Vanguard EUR Eurozone Government Bond UCITS ETF	27-12-2018	09-01-2019		EUR	1,00000	0,00	0,0000	0,00	233,48	233,48	0,00	0,00
Total EUR											233,48	0,00	0,00
Total Dividend											233,48	0,00	0,00
Total Fixed Income Fund											233,48	0,00	0,00
Total Bright LifeCycle Fund Neutraal											-342,02	0,00	0,00
Bright LifeCycle Fund Neutraal Liability													
<i>No Open Amounts</i>													

4. 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														
ALM														
RENTE LASTEN	Rente Lasten		EUR	27-12-2018	27-12-2018	10,48	1,00	1,00000	10,48	10,48	0,00	0,00	0,00	0,00
Total ChargeCash									10,48	10,48	0,00	0,00	0,00	0,00
BEWAARDER	Custodian for WTB		EUR	31-12-2018	31-12-2018	575,50	1,00	1,00000	-575,50	-575,50	0,00	0,00	0,00	0,00
FK_CUSTODY FEE	Custody Fee tbv FK		EUR	21-12-2018	21-12-2018	544,36	1,00	1,00000	-544,36	-544,36	0,00	0,00	0,00	0,00
Total CreditCash									-1.119,86	-1.119,86	0,00	0,00	0,00	0,00
Total ALM									-1.109,38	-1.109,38	0,00	0,00	0,00	0,00
Bank Account														
223745286	Bright LifeCycle Fund		EUR	06-12-2018	06-12-2018	-251,26	0,00	1,00000	-251,26	-251,26	-251,26	0,00	-251,26	0,00
223745286	Bright LifeCycle Fund		EUR	06-12-2018	06-12-2018	-81,69	0,00	1,00000	-81,69	-81,69	-81,69	0,00	-81,69	0,00
223745286	Bright LifeCycle Fund		EUR	06-12-2018	06-12-2018	-105,86	0,00	1,00000	-105,86	-105,86	-105,86	0,00	-105,86	0,00
Total AccrIntCreditFirst									-438,81	-438,81	-438,81	0,00	-438,81	0,00
223745286	Bright LifeCycle Fund		EUR	11-12-2018	11-12-2018	1.644.278,61	1,00	1,00000	1.644.278,61	1.644.278,61	0,00	0,00	0,00	0,00
223745286	Bright LifeCycle Fund		EUR	11-12-2018	11-12-2018	424.191,05	1,00	1,00000	424.191,05	424.191,05	0,00	0,00	0,00	0,00
223745286	Bright LifeCycle Fund		EUR	28-12-2018	28-12-2018	32,82	1,00	1,00000	-32,82	-32,82	0,00	0,00	0,00	0,00
I95240 ISSUE	I95240 ISSUE		EUR	11-12-2018	11-12-2018	1.644.278,61	1,00	1,00000	-1.644.278,61	-1.644.278,61	0,00	0,00	0,00	0,00
I95240 ISSUE	I95240 ISSUE		EUR	11-12-2018	11-12-2018	424.191,05	1,00	1,00000	-424.191,05	-424.191,05	0,00	0,00	0,00	0,00
I95240 ISSUE	I95240 ISSUE		EUR	28-12-2018	28-12-2018	32,82	1,00	1,00000	32,82	32,82	0,00	0,00	0,00	0,00
Total CashTransfer									0,00	0,00	0,00	0,00	0,00	0,00
Total Bank Account									-438,81	-438,81	-438,81	0,00	-438,81	0,00
Bond														
DE000NBW0ACO	NRW.BANK 0.875% 10/11/2025		EUR	07-12-2018	11-12-2018	45.000,00	103,24	1,00000	-46.456,24	-46.545,28	-65,80	0,00	0,00	0,00
Total Buy									-46.456,24	-46.545,28	-65,80	0,00	0,00	0,00
XS1536786939	REPUBLIC OF POLAND 0.5% 20/12/2021		EUR	20-12-2018	20-12-2018	0,00	0,00	1,00000	0,00	2.250,00	0,00	0,00	0,00	0,00
Total Coupon									0,00	2.250,00	0,00	0,00	0,00	0,00
Total Bond									-46.456,24	-44.295,28	-65,80	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
Equity Fund														
IE00BYVJRP78	iShares MSCI EM SRI UCITS ETF USD Acc		USD	07-12-2018	24-12-2018	34.000,00	6,15	1,13910	-183.532,00	-183.623,77	0,00	0,00	0,00	0,00
IE00BYVJRR92	iShares MSCI USA SRI UCITS ETF USD Acc		EUR	07-12-2018	13-12-2018	35.000,00	6,06	1,00000	-212.100,00	-212.206,05	0,00	0,00	0,00	0,00
LU0629460675	UBS ETF - MSCI EMU Socially Responsible UCITS ETF		EUR	07-12-2018	13-12-2018	5.100,00	85,05	1,00000	-433.755,00	-433.971,88	0,00	0,00	0,00	0,00
LU0950674332	UBS ETF-MSCI World Socially Responsible UCITS ETF		EUR	07-12-2018	11-12-2018	31.500,00	14,27	1,00000	-449.442,00	-449.666,72	0,00	0,00	0,00	0,00
Total Buy									-1.278.829,00	-1.279.468,42	0,00	0,00	0,00	0,00
NL0010408704	Think Sustainable World UCITS ETF		EUR	27-12-2018	27-12-2018	0,00	0,00	1,00000	0,00	29.376,00	0,00	0,00	0,00	0,00
Total Dividend									0,00	29.376,00	0,00	0,00	0,00	0,00
Total Equity Fund									-1.278.829,00	-1.250.092,42	0,00	0,00	0,00	0,00
Fixed Income Fund														
IE00BYZTVV78	iShares Euro Corporate Bond Sustainability Screene		EUR	07-12-2018	11-12-2018	47.000,00	4,98	1,00000	-233.900,20	-234.017,15	0,00	0,00	0,00	0,00
LU1484799769	UBS ETF - Bloomberg Barclays MSCI Euro Area Liquid		EUR	07-12-2018	11-12-2018	32.800,00	13,65	1,00000	-447.779,04	-448.002,93	0,00	0,00	0,00	0,00
Total Buy									-681.679,24	-682.020,08	0,00	0,00	0,00	0,00
NL0010273801	Think iBoxx AAA-AA Government Bond UCITS ETF		EUR	27-12-2018	27-12-2018	0,00	0,00	1,00000	0,00	14.280,00	0,00	0,00	0,00	0,00
IE00BZ163H91	Vanguard EUR Eurozone Government Bond UCITS ETF		EUR	12-12-2018	12-12-2018	0,00	0,00	1,00000	0,00	-291,34	0,00	0,00	0,00	0,00
IE00BZ163H91	Vanguard EUR Eurozone Government Bond UCITS ETF		EUR	12-12-2018	12-12-2018	0,00	0,00	1,00000	0,00	230,55	0,00	0,00	0,00	0,00
IE00BZ163H91	Vanguard EUR Eurozone Government Bond UCITS ETF		EUR	12-12-2018	12-12-2018	0,00	0,00	1,00000	0,00	106,90	0,00	0,00	0,00	0,00
IE00BZ163H91	Vanguard EUR Eurozone Government Bond UCITS ETF		EUR	27-12-2018	27-12-2018	0,00	0,00	1,00000	0,00	270,42	0,00	0,00	0,00	0,00
IE00BZ163H91	Vanguard EUR Eurozone Government Bond UCITS ETF		EUR	27-12-2018	27-12-2018	0,00	0,00	1,00000	0,00	-270,42	0,00	0,00	0,00	0,00
IE00BZ163H91	Vanguard EUR Eurozone Government Bond UCITS ETF		EUR	27-12-2018	09-01-2019	0,00	0,00	1,00000	0,00	233,48	0,00	0,00	0,00	0,00
Total Dividend									0,00	14.559,59	0,00	0,00	0,00	0,00
IE00BZ163H91	Vanguard EUR Eurozone Government Bond UCITS ETF		EUR	12-12-2018	12-12-2018	0,00	0,00	1,00000	0,00	0,00	0,00	67,49	67,49	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
IE00BZ163H91	Vanguard EUR Eurozone Government Bond UCITS ETF		EUR	27-12-2018	09-01-2019	0,00	0,00	1,00000	0,00	0,00	0,00	-54,08	-54,08	0,00
Total Restitution									0,00	0,00	0,00	13,41	13,41	0,00
Total Fixed Income Fund									-681.679,24	-667.460,49	0,00	13,41	13,41	0,00
Total Bright LifeCycle Fund Neutraal									-2.008.512,67	-1.963.396,38	-504,61	13,41	-425,40	0,00
Bright LifeCycle Fund Neutraal Liability														
Equity Fund														
95240	BrightNL Neutraal		EUR	11-12-2018	11-12-2018	203.611,14	11,37	1,00000	2.316.315,69	2.316.315,69	0,00	0,00	0,00	0,00
Total IssueFunds									2.316.315,69	2.316.315,69	0,00	0,00	0,00	0,00
95240	BrightNL Neutraal		EUR	11-12-2018	11-12-2018	15.178,12	11,37	1,00000	-168.764,04	-172.512,30	0,00	0,00	-3.748,26	0,00
Total RedemptionFunds									-168.764,04	-172.512,30	0,00	0,00	-3.748,26	0,00
Total Equity Fund									2.147.551,65	2.143.803,39	0,00	0,00	-3.748,26	0,00
Total Bright LifeCycle Fund Neutraal Liability									2.147.551,65	2.143.803,39	0,00	0,00	-3.748,26	0,00

KAS BANK Amsterdam

P.O. Box 24001
1000 DB Amsterdam
The Netherlands

De Entree 500
1101 EE Amsterdam
The Netherlands
T: +31 20 557 59 11

 **KAS BANK**
COMMITTED SINCE 1806