

Fund Accounting

Bright LifeCycle Fund Defensief

31 March 2020

KAS BANK N.V. Part of CACEIS Group

Fund Accounting Insurers & Funds



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INVESTOR SERVICES

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Contact

KAS BANK N.V. *Part of CACEIS Group.*

Postbus 24001, 1000 DB Amsterdam

The Netherlands

FAR@caceis.com

www.caceis.kasbank.com

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(95239)

1. Net Asset Value

Bright LifeCycle Fund Defensief	31-03-2020	29-02-2020
Investments		
Total Accrued Interest	5.182,47	4.225,88
Total Bonds and Other Fixed-Income Values	2.543.488,52	2.562.455,53
Total Equities	942.656,50	924.419,60
Receivables		
Interest Cash	-26,45	-10,61
Transactions Not Yet Settled	-17,07	-9,81
Other Assets		
Total Liquidities	1.146,11	3.779,98
Total Assets	3.492.430,08	3.494.860,57
Net Asset Value (EUR)		
Number of Units of Participation	319.136,55909	299.732,47377
Net Asset Value per unit of participation	10,94337	11,65993
Percentage change NAV per unit of participation	-6,145%	

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	
Bright LifeCycle Fund Defensief														
Equities														
Equity Fund														
IE00BYVJRR92	iShares MSCI USA SRI UCITS ETF USD Acc			EUR	1,00000	35.700,00	6,5690	235.580,26	235.580,26	-1.066,96	0,00	234.513,30	234.513,30	
LU0629460675	UBS ETF - MSCI EMU Socially Responsible UCITS ETF			EUR	1,00000	2.750,00	79,6000	261.361,71	261.361,71	-42.461,71	0,00	218.900,00	218.900,00	
LU0950674332	UBS ETF-MSCI World Socially Responsible UCITS ETF			EUR	1,00000	33.400,00	14,6480	529.809,57	529.809,57	-40.566,37	0,00	489.243,20	489.243,20	
Total Equity Fund								1.026.751,54	-84.095,04	0,00		942.656,50		
Total Equities								1.026.751,54	-84.095,04	0,00		942.656,50		
Fixed Income														
Bond														
XS2047500926	E.ON SE 0.35% 28/2/2030			EUR	1,00000	22.000,00	89,7840	21.698,80	21.698,80	-1.946,32	0,00	19.752,48	19.752,48	6,73
XS1901055472	ENBW INTL FINANCE BV 1.875% 31/10/2033			EUR	1,00000	197.000,00	109,3570	222.895,89	222.895,89	-7.462,60	0,00	215.433,29	215.433,29	1.534,02
XS1702729275	INNOGY FINANCE BV 1.25% 19/10/2027			EUR	1,00000	197.000,00	101,3390	206.065,51	206.065,51	-6.427,68	0,00	199.637,83	199.637,83	1.103,42
XS1912495691	INTL BK RECON & DEVELOP 0.625% 22/11/2027			EUR	1,00000	158.000,00	105,8630	170.042,38	170.042,38	-2.778,84	0,00	167.263,54	167.263,54	350,75
XS1897340854	KFW 0.5% 28/9/2026			EUR	1,00000	154.000,00	104,3160	164.447,70	164.447,70	-3.801,06	0,00	160.646,64	160.646,64	389,21
DE000NRW0JF6	LAND NORDRHEIN-WESTFALEN 0.125% 16/3/2023			EUR	1,00000	43.000,00	101,0010	43.187,74	43.187,74	242,69	0,00	43.430,43	43.430,43	2,21
XS1626191107	NEDER WATERSCHAPSBANK 0.25% 7/6/2024			EUR	1,00000	135.000,00	102,2530	138.292,91	138.292,91	-251,36	0,00	138.041,55	138.041,55	274,80
XS1284550941	NEDER WATERSCHAPSBANK 1% 3/9/2025			EUR	1,00000	133.000,00	106,2760	139.875,40	139.875,40	1.471,68	0,00	141.347,08	141.347,08	763,11
DE000NRW0ACO	NRW.BANK 0.875% 10/11/2025			EUR	1,00000	147.000,00	105,8930	153.002,33	153.002,33	2.660,38	0,00	155.662,71	155.662,71	499,04
XS1536786939	REPUBLIC OF POLAND 0.5% 20/12/2021			EUR	1,00000	186.000,00	100,7400	189.172,62	189.172,62	-1.796,22	0,00	187.376,40	187.376,40	259,18
Total Bond								1.448.681,28	-20.089,33	0,00		1.428.591,95	5.182,47	
Fixed Income Fund														
IE00BYZTVV78	iShares EUR Corp Bond SRI 0-3yr UCITS ETF EUR Dist			EUR	1,00000	7.000,00	4,8700	35.103,66	35.103,66	-1.013,66	0,00	34.090,00	34.090,00	0,00

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	64.000,00	4,9100	320.557,09	320.557,09	-6.317,09	0,00	314.240,00	314.240,00	0,00
LU1484799769	UBS ETF - Bloomberg Barclays MSCI Euro Area Liquid		EUR	1,00000	38.000,00	13,4540	542.476,97	542.476,97	-31.224,97	0,00	511.252,00	511.252,00	0,00
IE00BZ163H91	Vanguard EUR Eurozone Government Bond UCITS ETF		EUR	1,00000	9.590,00	26,6230	247.386,73	247.386,73	7.927,84	0,00	255.314,57	255.314,57	0,00
Total Fixed Income Fund								1.145.524,45	-30.627,88	0,00		1.114.896,57	0,00
Total Fixed Income								2.594.205,73	-50.717,21	0,00		2.543.488,52	5.182,47
Other Investments													
Bank Account													
6013805	NL97KASA0223745278		EUR	1,00000							1.146,11	1.146,11	-26,45
Total Bank Account												1.146,11	-26,45
Total Other Investments												1.146,11	-26,45
Total Bright LifeCycle Fund Defensief								3.620.957,27	-134.812,25	0,00		3.487.291,13	5.156,02

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 Defensief													
ALM													
Credit Cash													
EUR													
	Custodian for WTB	31-03-2020	31-03-2020		EUR	1,00000	58,25	1,0000	0,00	-58,25	-58,25	0,00	0,00
Total EUR											-58,25	0,00	0,00
Total Credit Cash											-58,25	0,00	0,00
Total ALM											-58,25	0,00	0,00
Fixed Income Fund													
Dividend													
EUR													
IE00BZ163H91	Vanguard EUR Eurozone Government Bond UCITS ETF	26-03-2020	08-04-2020		EUR	1,00000	0,00	0,0000	0,00	41,18	41,18	0,00	0,00
Total EUR											41,18	0,00	0,00
Total Dividend											41,18	0,00	0,00
Total Fixed Income Fund											41,18	0,00	0,00
Total Bright LifeCycle Fund Defensief											-17,07	0,00	0,00
Bright LifeCycle Fund Defensief Liability													
No Open Amounts													

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 Defensief														
ALM														
ChargeCash														
TRANSACTIONKOSTEN	Transactiekosten		EUR	30-03-2020	30-03-2020	9,26	1,00	1,00000	9,26	9,26	0,00	0,00	0,00	0,00
Total ChargeCash									9,26	9,26	0,00	0,00	0,00	0,00
CreditCash														
BEWAARDER	Custodian for WTB		EUR	31-03-2020	31-03-2020	58,25	1,00	1,00000	-58,25	-58,25	0,00	0,00	0,00	0,00
FK_CUSTODY FEE	Custody Fee tbv FK		EUR	18-03-2020	18-03-2020	53,88	1,00	1,00000	-53,88	-53,88	0,00	0,00	0,00	0,00
RENTE LASTEN	Rente Lasten		EUR	30-03-2020	30-03-2020	45,61	1,00	1,00000	-45,61	-45,61	0,00	0,00	0,00	0,00
Total CreditCash									-157,74	-157,74	0,00	0,00	0,00	0,00
Total ALM									-148,48	-148,48	0,00	0,00	0,00	0,00
Bank Account														
AccrIntCreditFirst														
223745278	Bright LifeCycle Fund Defensief		EUR	04-03-2020	04-03-2020	-10,68	0,00	1,00000	-10,68	-10,68	-10,68	0,00	-10,68	0,00
Total AccrIntCreditFirst									-10,68	-10,68	-10,68	0,00	-10,68	0,00
CashTransfer														
223745278	Bright LifeCycle Fund Defensief		EUR	06-03-2020	06-03-2020	226.333,18	1,00	1,00000	226.333,18	226.333,18	0,00	0,00	0,00	0,00
195239 ISSUE	195239 ISSUE		EUR	06-03-2020	06-03-2020	226.333,18	1,00	1,00000	-226.333,18	-226.333,18	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									-10,68	-10,68	-10,68	0,00	-10,68	0,00
Bond														
Coupon														
DE000NRW0JF6	LAND NORDRHEIN-WESTFALEN 0.125% 16/3/2023		EUR	16-03-2020	16-03-2020	0,00	0,00	1,00000	0,00	53,75	0,00	0,00	0,00	0,00
Total Coupon									0,00	53,75	0,00	0,00	0,00	0,00
Total Bond									0,00	53,75	0,00	0,00	0,00	0,00
Equity Fund														
Buy														

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
IE00BYVJRR92	iShares MSCI USA SRI UCITS ETF USD Acc		EUR	05-03-2020	10-03-2020	4.500,00	7,37	1,00000	-33.176,00	-33.176,00	0,00	0,00	0,00	0,00
LU0629460675	UBS ETF - MSCI EMU Socially Responsible UCITS ETF		EUR	05-03-2020	09-03-2020	350,00	95,01	1,00000	-33.252,50	-33.252,50	0,00	0,00	0,00	0,00
LU0950674332	UBS ETF-MSCI World Socially Responsible UCITS ETF		EUR	05-03-2020	17-03-2020	4.400,00	16,90	1,00000	-74.379,57	-74.379,57	0,00	0,00	0,00	0,00
Total Buy									-140.808,07	-140.808,07	0,00	0,00	0,00	0,00
Total Equity Fund									-140.808,07	-140.808,07	0,00	0,00	0,00	0,00
Fixed Income Fund														
Buy														
IE00BZTVV78	iShares EUR Corp Bond SRI 0-3yr UCITS ETF EUR Dist		EUR	05-03-2020	09-03-2020	7.000,00	5,01	1,00000	-35.103,66	-35.103,66	0,00	0,00	0,00	0,00
LU1484799769	UBS ETF - Bloomberg Barclays MSCI Euro Area Liquid		EUR	05-03-2020	09-03-2020	3.600,00	14,72	1,00000	-52.998,36	-52.998,36	0,00	0,00	0,00	0,00
Total Buy									-88.102,02	-88.102,02	0,00	0,00	0,00	0,00
Dividend														
IE00BZ163H91	Vanguard EUR Eurozone Government Bond UCITS ETF		EUR	26-03-2020	08-04-2020	0,00	0,00	1,00000	0,00	41,18	0,00	0,00	0,00	0,00
Total Dividend									0,00	41,18	0,00	0,00	0,00	0,00
Total Fixed Income Fund									-88.102,02	-88.060,84	0,00	0,00	0,00	0,00
Total Bright LifeCycle Fund Defensief									-229.069,25	-228.974,32	-10,68	0,00	-10,68	0,00
Bright LifeCycle Fund Defensief Liability														
Equity Fund														
IssueFunds														
95239	BrightNL Defensief		EUR	31-03-2020	31-03-2020	19.958,12	11,66	1,00000	232.789,98	232.789,98	0,00	0,00	0,00	0,00
Total IssueFunds									232.789,98	232.789,98	0,00	0,00	0,00	0,00
RedemptionFunds														
95239	BrightNL Defensief		EUR	31-03-2020	31-03-2020	554,04	11,66	1,00000	-6.235,42	-6.456,80	0,00	0,00	-221,38	0,00
Total RedemptionFunds									-6.235,42	-6.456,80	0,00	0,00	-221,38	0,00
Total Equity Fund									226.554,56	226.333,18	0,00	0,00	-221,38	0,00
Total Bright LifeCycle Fund Defensief Liability									226.554,56	226.333,18	0,00	0,00	-221,38	0,00



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