

Fund Accounting

Bright LifeCycle Fund Neutraal

31 March 2020

KAS BANK N.V. Part of CACEIS Group

Fund Accounting Insurers & Funds



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INVESTOR SERVICES

CONTENT

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

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(95240)

1. Net Asset Value

Bright LifeCycle Fund Neutraal	31-03-2020	29-02-2020
Investments		
Total Accrued Interest	122.540,01	106.037,88
Total Bonds and Other Fixed-Income Values	36.451.060,50	38.145.851,00
Total Equities	46.332.607,35	49.960.920,74
Receivables		
Interest Cash	-448,94	-240,62
Payable to/ Receivable from Shareholders	-3.297,99	0,00
Transactions Not Yet Settled	-913,72	-842,22
Other Assets		
Total Liquidities	16.336,06	104.439,70
Total Assets	82.917.883,27	88.316.166,48
Net Asset Value (EUR)		
Number of Units of Participation	7.461.957,14989	7.177.215,11883
Net Asset Value per unit of participation	11,11208	12,30507
Percentage change NAV per unit of participation	-9,695%	

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 Neutraal														
Equities														
Equity Fund														
IE00BYVJRP78	iShares MSCI EM SRI UCITS ETF USD Acc			EUR	1,00000	260.000,00	4,7000	1.680.163,06	1.680.163,06	-458.163,06	0,00	1.222.000,00	1.222.000,00	
IE00BYVJRP78	iShares MSCI EM SRI UCITS ETF USD Acc			USD	1,09725	1.990.000,00	5,1000	13.027.770,32	11.322.851,20	-2.502.031,21	428.667,36	10.149.000,00	9.249.487,35	
IE00BYVJRR92	iShares MSCI USA SRI UCITS ETF USD Acc			EUR	1,00000	1.500.000,00	6,5690	9.534.054,13	9.534.054,13	319.445,87	0,00	9.853.500,00	9.853.500,00	
LU0629460675	UBS ETF - MSCI EMU Socially Responsible UCITS ETF			EUR	1,00000	144.500,00	79,6000	13.684.665,52	13.684.665,52	-2.182.465,52	0,00	11.502.200,00	11.502.200,00	
LU0950674332	UBS ETF-MSCI World Socially Responsible UCITS ETF			EUR	1,00000	965.000,00	14,6480	15.289.683,85	15.289.683,85	-1.154.363,85	0,00	14.135.320,00	14.135.320,00	
NL0010408704	VanEck Sustainable World Equal Weight UCITS ETF			EUR	1,00000	5.000,00	74,0200	377.488,93	377.488,93	-7.388,93	0,00	370.100,00	370.100,00	
Total Equity Fund								51.888.906,69	-5.984.966,70	428.667,36		46.332.607,35		
Total Equities								51.888.906,69	-5.984.966,70	428.667,36		46.332.607,35		
Fixed Income														
Bond														
XS2047500926	E.ON SE 0.35% 28/2/2030			EUR	1,00000	850.000,00	89,7840	838.008,79	838.008,79	-74.844,79	0,00	763.164,00	763.164,00	260,11
XS1901055472	ENBW INTL FINANCE BV 1.875% 31/10/2033			EUR	1,00000	2.500.000,00	109,3570	2.889.838,65	2.889.838,65	-155.913,65	0,00	2.733.925,00	2.733.925,00	19.467,21
XS1280834992	EUROPEAN INVESTMENT BANK 0.5% 15/11/2023			EUR	1,00000	2.100.000,00	103,3140	2.150.978,88	2.150.978,88	18.615,12	0,00	2.169.594,00	2.169.594,00	3.930,33
XS1702729275	INNOGY FINANCE BV 1.25% 19/10/2027			EUR	1,00000	2.500.000,00	101,3390	2.657.768,40	2.657.768,40	-124.293,40	0,00	2.533.475,00	2.533.475,00	14.002,73
XS1912495691	INTL BK RECON & DEVELOP 0.625% 22/11/2027			EUR	1,00000	1.100.000,00	105,8630	1.161.361,88	1.161.361,88	3.131,12	0,00	1.164.493,00	1.164.493,00	2.441,94
XS1897340854	KFW 0.5% 28/9/2026			EUR	1,00000	1.100.000,00	104,3160	1.155.987,49	1.155.987,49	-8.511,49	0,00	1.147.476,00	1.147.476,00	2.780,05
DE000NRW0JF6	LAND NORDRHEIN-WESTFALEN 0.125% 16/3/2023			EUR	1,00000	900.000,00	101,0010	908.098,14	908.098,14	910,86	0,00	909.009,00	909.009,00	46,23
XS1626191107	NEDER WATERSCHAPSBANK 0.25% 7/6/2024			EUR	1,00000	800.000,00	102,2530	809.428,27	809.428,27	8.595,73	0,00	818.024,00	818.024,00	1.628,42

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
XS1284550941	NEDER WATERSCHAPSBANK 1% 3/9/2025			EUR 1,00000	2.200.000,00	106,2760	2.322.589,13	2.322.589,13	15.482,87	0,00	2.338.072,00	2.338.072,00	12.622,95
DE000NWBOACO	NRW.BANK 0.875% 10/11/2025			EUR 1,00000	1.350.000,00	105,8930	1.412.263,31	1.412.263,31	17.292,19	0,00	1.429.555,50	1.429.555,50	4.582,99
FR0011858323	REGION OF ILE DE FRANCE 2.375% 24/4/2026			EUR 1,00000	2.700.000,00	114,4650	3.106.755,81	3.106.755,81	-16.200,81	0,00	3.090.555,00	3.090.555,00	59.920,08
XS1536786939	REPUBLIC OF POLAND 0.5% 20/12/2021			EUR 1,00000	615.000,00	100,7400	625.879,29	625.879,29	-6.328,29	0,00	619.551,00	619.551,00	856,97
Total Bond								20.038.958,04	-322.064,54	0,00		19.716.893,50	122.540,01
Fixed Income Fund													
IE00BYZTVV78	iShares Euro Corporate Bond Sustainability Screene			EUR 1,00000	579.700,00	4,9100	2.909.996,94	2.909.996,94	-63.669,94	0,00	2.846.327,00	2.846.327,00	0,00
LU1484799769	UBS ETF - Bloomberg Barclays MSCI Euro Area Liquid			EUR 1,00000	775.000,00	13,4540	10.952.442,11	10.952.442,11	-525.592,11	0,00	10.426.850,00	10.426.850,00	0,00
IE00BZ163H91	Vanguard EUR Eurozone Government Bond UCITS ETF			EUR 1,00000	130.000,00	26,6230	3.445.033,67	3.445.033,67	15.956,33	0,00	3.460.990,00	3.460.990,00	0,00
Total Fixed Income Fund								17.307.472,72	-573.305,72	0,00		16.734.167,00	0,00
Total Fixed Income								37.346.430,76	-895.370,26	0,00		36.451.060,50	122.540,01
Other Investments													
Bank Account													
6013451	NL75KASA0223745286			EUR 1,00000							16.336,06	16.336,06	-448,94
Total Bank Account												16.336,06	-448,94
Total Other Investments												16.336,06	-448,94
Total Bright LifeCycle Fund Neutraal								89.235.337,45	-6.880.336,96	428.667,36		82.800.003,91	122.091,07

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	31-03-2020	31-03-2020		EUR	1,00000	1.471,94	1,0000	0,00	-1.471,94	-1.471,94	0,00	0,00
Total EUR											-1.471,94	0,00	0,00
Total Credit Cash											-1.471,94	0,00	0,00
Total ALM											-1.471,94	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	558,22	558,22	0,00	0,00
Total EUR											558,22	0,00	0,00
Total Dividend											558,22	0,00	0,00
Total Fixed Income Fund											558,22	0,00	0,00
Total Bright LifeCycle Fund Neutraal											-913,72	0,00	0,00
Bright LifeCycle Fund Neutraal 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 Neutraal														
ALM														
ChargeCash														
RENTE BATEN	Rente baten		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 ChargeCash									45,61	45,61	0,00	0,00	0,00	0,00
CreditCash														
BEWAARDER	Custodian for WTB		EUR	31-03-2020	31-03-2020	1.471,94	1,00	1,00000	-1.471,94	-1.471,94	0,00	0,00	0,00	0,00
FK_CUSTODY FEE	Custody Fee tbv FK		EUR	18-03-2020	18-03-2020	1.306,80	1,00	1,00000	-1.306,80	-1.306,80	0,00	0,00	0,00	0,00
Total CreditCash									-2.778,74	-2.778,74	0,00	0,00	0,00	0,00
Total ALM									-2.733,13	-2.733,13	0,00	0,00	0,00	0,00
Bank Account														
AccrIntCreditFirst														
223745286	Bright LifeCycle Fund		EUR	04-03-2020	04-03-2020	-797,55	0,00	1,00000	-797,55	-797,55	-797,55	0,00	-797,55	0,00
223745286	Bright LifeCycle Fund		EUR	04-03-2020	04-03-2020	-373,44	0,00	1,00000	-373,44	-373,44	-373,44	0,00	-373,44	0,00
223745286	Bright LifeCycle Fund		EUR	04-03-2020	04-03-2020	-242,65	0,00	1,00000	-242,65	-242,65	-242,65	0,00	-242,65	0,00
Total AccrIntCreditFirst									-1.413,64	-1.413,64	-1.413,64	0,00	-1.413,64	0,00
CashTransfer														
223745286	Bright LifeCycle Fund		EUR	06-03-2020	06-03-2020	941.674,17	1,00	1,00000	941.674,17	941.674,17	0,00	0,00	0,00	0,00
223745286	Bright LifeCycle Fund		EUR	06-03-2020	06-03-2020	2.567.435,92	1,00	1,00000	2.567.435,92	2.567.435,92	0,00	0,00	0,00	0,00
195240 ISSUE	195240 ISSUE		EUR	06-03-2020	06-03-2020	941.674,17	1,00	1,00000	-941.674,17	-941.674,17	0,00	0,00	0,00	0,00
195240 ISSUE	195240 ISSUE		EUR	06-03-2020	06-03-2020	2.567.435,92	1,00	1,00000	-2.567.435,92	-2.567.435,92	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									-1.413,64	-1.413,64	-1.413,64	0,00	-1.413,64	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	1.125,00	0,00	0,00	0,00	0,00
Total Coupon									0,00	1.125,00	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 Bond									0,00	1.125,00	0,00	0,00	0,00	0,00
Equity Fund														
Buy														
IE00BYVJRP78	iShares MSCI EM SRI UCITS ETF USD Acc		USD	05-03-2020	09-03-2020	86.000,00	6,53	1,11890	-501.802,78	-501.802,78	0,00	0,00	0,00	0,00
IE00BYVJRR92	iShares MSCI USA SRI UCITS ETF USD Acc		EUR	05-03-2020	10-03-2020	102.000,00	7,37	1,00000	-751.911,77	-751.911,77	0,00	0,00	0,00	0,00
LU0629460675	UBS ETF - MSCI EMU Socially Responsible UCITS ETF		EUR	05-03-2020	09-03-2020	10.600,00	95,00	1,00000	-1.006.973,24	-1.006.973,24	0,00	0,00	0,00	0,00
LU0950674332	UBS ETF-MSCI World Socially Responsible UCITS ETF		EUR	05-03-2020	17-03-2020	79.000,00	16,90	1,00000	-1.335.451,38	-1.335.451,38	0,00	0,00	0,00	0,00
Total Buy									-3.596.139,17	-3.596.139,17	0,00	0,00	0,00	0,00
Dividend														
NL0010408704	VanEck Sustainable World Equal Weight UCITS ETF		EUR	25-03-2020	25-03-2020	0,00	0,00	1,00000	0,00	1.317,50	0,00	0,00	0,00	0,00
Total Dividend									0,00	1.317,50	0,00	0,00	0,00	0,00
Total Equity Fund									-3.596.139,17	-3.594.821,67	0,00	0,00	0,00	0,00
Fixed Income Fund														
Dividend														
IE00BZ163H91	Vanguard EUR Eurozone Government Bond UCITS ETF		EUR	26-03-2020	08-04-2020	0,00	0,00	1,00000	0,00	558,22	0,00	0,00	0,00	0,00
Total Dividend									0,00	558,22	0,00	0,00	0,00	0,00
Total Fixed Income Fund									0,00	558,22	0,00	0,00	0,00	0,00
Total Bright LifeCycle Fund Neutraal									-3.600.285,94	-3.597.285,22	-1.413,64	0,00	-1.413,64	0,00
Bright LifeCycle Fund Neutraal Liability														
Equity Fund														
IssueFunds														
95240	BrightNL Neutraal		EUR	31-03-2020	31-03-2020	311.298,76	12,31	1,00000	3.832.467,78	3.832.467,78	0,00	0,00	0,00	0,00
Total IssueFunds									3.832.467,78	3.832.467,78	0,00	0,00	0,00	0,00
RedemptionFunds														
95240	BrightNL Neutraal		EUR	31-03-2020	31-03-2020	26.556,73	12,31	1,00000	-311.487,35	-326.655,68	0,00	0,00	-15.168,33	0,00
Total RedemptionFunds									-311.487,35	-326.655,68	0,00	0,00	-15.168,33	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 Equity Fund									3.520.980,43	3.505.812,10	0,00	0,00	-15.168,33	0,00
Total Bright LifeCycle Fund Neutraal Liability									3.520.980,43	3.505.812,10	0,00	0,00	-15.168,33	0,00



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