

# Fund Accounting

## Bright LifeCycle Fund Defensief

30 November 2020

CACEIS Bank, Netherlands Branch

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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# 1. Net Asset Value

Bright LifeCycle Fund Defensief	30-11-2020	31-10-2020
<b>Investments</b>		
Total Accrued Interest	6.744,26	7.306,35
Total Bonds and Other Fixed-Income Values	3.979.564,47	3.791.213,65
Total Equities	1.707.720,20	1.508.338,40
<b>Receivables</b>		
Interest Cash	-22,55	-12,16
Transactions Not Yet Settled	-12.634,88	3.660,59
<b>Other Assets</b>		
Total Liquidities	22.502,72	6.733,06
<b>Total Assets</b>		
	<b>5.703.874,22</b>	<b>5.317.239,89</b>
<b>Net Asset Value (EUR)</b>		
Number of Units of Participation	466.477,35032	448.864,37925
Net Asset Value per unit of participation	12,22754	11,84598
Percentage change NAV per unit of participation	3,221%	

## 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														
<b>Equity Fund</b>														
IE00BYVJRR92	iShares MSCI USA SRI UCITS ETF USD Acc			EUR	1,00000	46.150,00	8,6460	313.904,20	313.904,20	85.108,70	0,00	399.012,90	399.012,90	
LU0629460675	UBS ETF - MSCI EMU Socially Responsible UCITS ETF			EUR	1,00000	4.390,00	99,2300	404.344,58	404.344,58	31.275,12	0,00	435.619,70	435.619,70	
LU0950674332	UBS ETF-MSCI World Socially Responsible UCITS ETF			EUR	1,00000	46.200,00	18,8980	745.245,76	745.245,76	127.841,84	0,00	873.087,60	873.087,60	
<b>Total Equity Fund</b>								<b>1.463.494,54</b>	<b>244.225,66</b>	<b>0,00</b>		<b>1.707.720,20</b>		
<b>Total Equities</b>								<b>1.463.494,54</b>	<b>244.225,66</b>	<b>0,00</b>		<b>1.707.720,20</b>		
Fixed Income														
<b>Bond</b>														
XS2047500926	E.ON SE 0.35% 28/2/2030			EUR	1,00000	256.000,00	101,9150	253.554,74	253.554,74	7.347,66	0,00	260.902,40	260.902,40	675,67
XS1901055472	ENBW INTL FINANCE BV 1.875% 31/10/2033			EUR	1,00000	197.000,00	121,8900	222.895,89	222.895,89	17.227,41	0,00	240.123,30	240.123,30	303,60
XS1280834992	EUROPEAN INVESTMENT BANK 0.5% 15/11/2023			EUR	1,00000	100.000,00	103,6140	103.785,17	103.785,17	-171,17	0,00	103.614,00	103.614,00	20,55
XS1702729275	INNOGY FINANCE BV 1.25% 19/10/2027			EUR	1,00000	197.000,00	108,6540	206.065,51	206.065,51	7.982,87	0,00	214.048,38	214.048,38	283,36
XS1912495691	INTL BK RECON & DEVELOP 0.625% 22/11/2027			EUR	1,00000	203.000,00	107,1420	218.634,71	218.634,71	-1.136,45	0,00	217.498,26	217.498,26	27,81
XS1897340854	KFW 0.5% 28/9/2026			EUR	1,00000	169.000,00	106,4250	180.425,75	180.425,75	-567,50	0,00	179.858,25	179.858,25	145,85
DE000NRW0JF6	LAND NORDRHEIN-WESTFALEN 0.125% 16/3/2023			EUR	1,00000	98.000,00	101,6350	99.075,86	99.075,86	526,44	0,00	99.602,30	99.602,30	86,92
XS1960260021	LEASEPLAN CORPORATION NV 1.375% 7/3/2024			EUR	1,00000	229.000,00	104,3650	233.903,99	233.903,99	5.091,86	0,00	238.995,85	238.995,85	2.311,96
XS1626191107	NEDER WATERSCHAPSBANK 0.25% 7/6/2024			EUR	1,00000	135.000,00	102,9770	138.292,91	138.292,91	726,04	0,00	139.018,95	139.018,95	162,74
XS1284550941	NEDER WATERSCHAPSBANK 1% 3/9/2025			EUR	1,00000	133.000,00	107,1110	139.875,40	139.875,40	2.582,23	0,00	142.457,63	142.457,63	320,66
DE000NWB0ACO	NRW.BANK 0.875% 10/11/2025			EUR	1,00000	197.000,00	106,7750	206.929,13	206.929,13	3.417,62	0,00	210.346,75	210.346,75	94,45
FR0011858323	REGION OF ILE DE FRANCE 2.375% 24/4/2026			EUR	1,00000	100.000,00	115,0430	115.237,58	115.237,58	-194,58	0,00	115.043,00	115.043,00	1.431,51

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
XS1536786939	REPUBLIC OF POLAND 0.5% 20/12/2021		EUR	1,00000	186.000,00	100,8450	189.172,62	189.172,62	-1.600,92	0,00	187.571,70	187.571,70	879,18
<b>Total Bond</b>								<b>2.307.849,26</b>	<b>41.231,51</b>	<b>0,00</b>		<b>2.349.080,77</b>	<b>6.744,26</b>
<b>Fixed Income Fund</b>													
IE00BYZTVV78	iShares Euro Corporate Bond Sustainability Screene		EUR	1,00000	90.700,00	5,0242	453.641,26	453.641,26	2.053,68	0,00	455.694,94	455.694,94	0,00
LU1484799769	UBS ETF - Bloomberg Barclays MSCI Euro Area Liquid		EUR	1,00000	45.450,00	14,8880	648.345,44	648.345,44	28.314,16	0,00	676.659,60	676.659,60	0,00
IE00BZ163H91	Vanguard EUR Eurozone Government Bond UCITS ETF		EUR	1,00000	17.890,00	27,8440	471.250,70	471.250,70	26.878,46	0,00	498.129,16	498.129,16	0,00
<b>Total Fixed Income Fund</b>								<b>1.573.237,40</b>	<b>57.246,30</b>	<b>0,00</b>		<b>1.630.483,70</b>	<b>0,00</b>
Total Fixed Income								3.881.086,66	98.477,81	0,00		3.979.564,47	6.744,26
Other Investments													
<b>Bank Account</b>													
6013805	NL97KASA0223745278		EUR	1,00000							22.502,72	22.502,72	-22,55
<b>Total Bank Account</b>												<b>22.502,72</b>	<b>-22,55</b>
Total Other Investments												22.502,72	-22,55
Total Bright LifeCycle Fund Defensief								5.344.581,20	342.703,47	0,00		5.709.787,39	6.721,71

### 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	30-11-2020	30-11-2020		EUR	1,00000	88,62	1,0000	0,00	-88,62	-88,62	0,00	0,00
<b>Total EUR</b>											<b>-88,62</b>	<b>0,00</b>	<b>0,00</b>
<b>Total Credit Cash</b>											<b>-88,62</b>	<b>0,00</b>	<b>0,00</b>
<b>Total ALM</b>											<b>-88,62</b>	<b>0,00</b>	<b>0,00</b>
Equity Fund													
Buy													
EUR													
LU0629460675	UBS ETF - MSCI EMU Socially Responsible UCITS ETF	06-11-2020	01-12-2020		EUR	1,00000	140,00	89,9429	0,00	-12.592,00	-12.592,00	0,00	0,00
<b>Total EUR</b>											<b>-12.592,00</b>	<b>0,00</b>	<b>0,00</b>
<b>Total Buy</b>											<b>-12.592,00</b>	<b>0,00</b>	<b>0,00</b>
<b>Total Equity Fund</b>											<b>-12.592,00</b>	<b>0,00</b>	<b>0,00</b>
Fixed Income Fund													
Dividend													
EUR													
IE00BZ163H91	Vanguard EUR Eurozone Government Bond UCITS ETF	19-11-2020	04-12-2020		EUR	1,00000	0,00	0,0000	0,00	45,74	45,74	0,00	0,00
<b>Total EUR</b>											<b>45,74</b>	<b>0,00</b>	<b>0,00</b>
<b>Total Dividend</b>											<b>45,74</b>	<b>0,00</b>	<b>0,00</b>
<b>Total Fixed Income Fund</b>											<b>45,74</b>	<b>0,00</b>	<b>0,00</b>
<b>Total Bright LifeCycle Fund Defensief</b>											<b>-12.634,88</b>	<b>0,00</b>	<b>0,00</b>
Bright LifeCycle Fund Defensief Liability													
<b>No Open Amounts</b>													

## 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														
<b>ALM</b>														
<b>ChargeCash</b>														
TRANSACTIONKOSTEN	Transactiekosten		EUR	24-11-2020	24-11-2020	27,87	1,00	1,00000	27,87	27,87	0,00	0,00	0,00	0,00
<b>Total ChargeCash</b>									<b>27,87</b>	<b>27,87</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>
<b>CreditCash</b>														
BEWAARDER	Custodian for WTB		EUR	30-11-2020	30-11-2020	88,62	1,00	1,00000	-88,62	-88,62	0,00	0,00	0,00	0,00
FK_CUSTODY FEE	Custody Fee tbv FK		EUR	25-11-2020	25-11-2020	79,12	1,00	1,00000	-79,12	-79,12	0,00	0,00	0,00	0,00
RENTE LASTEN	Rente Lasten		EUR	24-11-2020	24-11-2020	33,01	1,00	1,00000	-33,01	-33,01	0,00	0,00	0,00	0,00
<b>Total CreditCash</b>									<b>-200,75</b>	<b>-200,75</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>
<b>Total ALM</b>									<b>-172,88</b>	<b>-172,88</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>
<b>Bank Account</b>														
<b>AccrIntCreditFirst</b>														
223745278	Bright LifeCycle Fund Defensief		EUR	04-11-2020	04-11-2020	-12,29	0,00	1,00000	-12,29	-12,29	-12,29	0,00	-12,29	0,00
<b>Total AccrIntCreditFirst</b>									<b>-12,29</b>	<b>-12,29</b>	<b>-12,29</b>	<b>0,00</b>	<b>-12,29</b>	<b>0,00</b>
<b>CashTransfer</b>														
223745278	Bright LifeCycle Fund Defensief		EUR	06-11-2020	06-11-2020	208.086,22	1,00	1,00000	208.086,22	208.086,22	0,00	0,00	0,00	0,00
223745278	Bright LifeCycle Fund Defensief		EUR	26-11-2020	26-11-2020	617,79	1,00	1,00000	617,79	617,79	0,00	0,00	0,00	0,00
I95239 ISSUE	I95239 ISSUE		EUR	06-11-2020	06-11-2020	208.086,22	1,00	1,00000	-208.086,22	-208.086,22	0,00	0,00	0,00	0,00
I95239 ISSUE	I95239 ISSUE		EUR	26-11-2020	30-11-2020	617,79	1,00	1,00000	-617,79	-617,79	0,00	0,00	0,00	0,00
<b>Total CashTransfer</b>									<b>0,00</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>
<b>Total Bank Account</b>									<b>-12,29</b>	<b>-12,29</b>	<b>-12,29</b>	<b>0,00</b>	<b>-12,29</b>	<b>0,00</b>
<b>Bond</b>														
<b>Buy</b>														
XS1912495691	INTL BK RECON & DEVELOP 0.625% 22/11/2027		EUR	05-11-2020	09-11-2020	45.000,00	107,98	1,00000	-48.592,33	-48.863,59	-271,26	0,00	0,00	0,00
XS1960260021	LEASEPLAN CORPORATION NV 1.375% 7/3/2024		EUR	06-11-2020	10-11-2020	70.000,00	104,29	1,00000	-73.004,48	-73.658,45	-653,97	0,00	0,00	0,00
DE000NWB0ACO	NRW.BANK 0.875% 10/11/2025		EUR	05-11-2020	09-11-2020	50.000,00	107,85	1,00000	-53.926,80	-53.961,56	-34,76	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
<b>Total Buy</b>									<b>-175.523,61</b>	<b>-176.483,60</b>	<b>-959,99</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>
<b>Coupon</b>														
XS1280834992	EUROPEAN INVESTMENT BANK 0.5% 15/11/2023		EUR	15-11-2020	16-11-2020	0,00	0,00	1,00000	0,00	500,00	0,00	0,00	0,00	0,00
XS1912495691	INTL BK RECON & DEVELOP 0.625% 22/11/2027		EUR	22-11-2020	23-11-2020	0,00	0,00	1,00000	0,00	1.268,75	0,00	0,00	0,00	0,00
DE000NW80AC0	NRW.BANK 0.875% 10/11/2025		EUR	10-11-2020	10-11-2020	0,00	0,00	1,00000	0,00	1.723,75	0,00	0,00	0,00	0,00
<b>Total Coupon</b>									<b>0,00</b>	<b>3.492,50</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>
<b>Total Bond</b>									<b>-175.523,61</b>	<b>-172.991,10</b>	<b>-959,99</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>
<b>Equity Fund</b>														
<b>Buy</b>														
IE00BYVJRR92	iShares MSCI USA SRI UCITS ETF USD Acc		EUR	05-11-2020	09-11-2020	1.350,00	8,51	1,00000	-11.493,65	-11.493,65	0,00	0,00	0,00	0,00
LU0629460675	UBS ETF - MSCI EMU Socially Responsible UCITS ETF		EUR	06-11-2020	01-12-2020	140,00	89,94	1,00000	-12.592,00	-12.592,00	0,00	0,00	0,00	0,00
LU0950674332	UBS ETF-MSCI World Socially Responsible UCITS ETF		EUR	05-11-2020	11-11-2020	700,00	18,30	1,00000	-12.811,80	-12.811,80	0,00	0,00	0,00	0,00
<b>Total Buy</b>									<b>-36.897,45</b>	<b>-36.897,45</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>
<b>Total Equity Fund</b>									<b>-36.897,45</b>	<b>-36.897,45</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>
<b>Fixed Income Fund</b>														
<b>Dividend</b>														
IE00BYZTVV78	iShares Euro Corporate Bond Sustainability Screene		EUR	12-11-2020	25-11-2020	0,00	0,00	1,00000	0,00	736,56	0,00	0,00	0,00	0,00
IE00BYZTVV78	iShares Euro Corporate Bond Sustainability Screene		EUR	12-11-2020	26-11-2020	0,00	0,00	1,00000	0,00	61,60	0,00	0,00	0,00	0,00
IE00BZ163H91	Vanguard EUR Eurozone Government Bond UCITS ETF		EUR	19-11-2020	04-12-2020	0,00	0,00	1,00000	0,00	45,74	0,00	0,00	0,00	0,00
<b>Total Dividend</b>									<b>0,00</b>	<b>843,90</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>
<b>Total Fixed Income Fund</b>									<b>0,00</b>	<b>843,90</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>
<b>Total Bright LifeCycle Fund Defensief</b>									<b>-212.606,23</b>	<b>-209.229,82</b>	<b>-972,28</b>	<b>0,00</b>	<b>-12,29</b>	<b>0,00</b>
Bright LifeCycle Fund Defensief Liability														
<b>Equity Fund</b>														
<b>IssueFunds</b>														



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
95239	BrightNL Defensief		EUR	30-11-2020	30-11-2020	19.607,60	11,85	1,00000	232.320,58	232.320,58	0,00	0,00	0,00	0,00
<b>Total IssueFunds</b>									<b>232.320,58</b>	<b>232.320,58</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>
<b>RedemptionFunds</b>														
95239	BrightNL Defensief		EUR	30-11-2020	30-11-2020	1.994,63	11,85	1,00000	-22.687,53	-23.616,57	0,00	0,00	-929,04	0,00
<b>Total RedemptionFunds</b>									<b>-22.687,53</b>	<b>-23.616,57</b>	<b>0,00</b>	<b>0,00</b>	<b>-929,04</b>	<b>0,00</b>
<b>Total Equity Fund</b>									<b>209.633,05</b>	<b>208.704,01</b>	<b>0,00</b>	<b>0,00</b>	<b>-929,04</b>	<b>0,00</b>
<b>Total Bright LifeCycle Fund Defensief Liability</b>									<b>209.633,05</b>	<b>208.704,01</b>	<b>0,00</b>	<b>0,00</b>	<b>-929,04</b>	<b>0,00</b>



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