

Fund Accounting

Bright LifeCycle Fund Neutraal

30 November 2020

CACEIS Bank, Netherlands Branch

Fund Accounting Insurers & Funds



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INVESTOR SERVICES

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Report created 3 December 2020 06:45:29

(95240)

1. Net Asset Value

Bright LifeCycle Fund Neutraal	30-11-2020	31-10-2020
Investments		
Total Accrued Interest	98.023,93	102.292,12
Total Bonds and Other Fixed-Income Values	48.001.339,25	45.986.534,26
Total Equities	74.879.228,20	66.080.867,14
Receivables		
Interest Cash	-557,47	-188,71
Transactions Not Yet Settled	-899.803,55	45.630,47
Other Assets		
Total Liquidities	954.055,76	48.402,33
Total Assets	123.032.286,12	112.263.537,61
Net Asset Value (EUR)	123.032.286,12	112.263.537,61
Number of Units of Participation	9.189.115,35668	8.940.345,18824
Net Asset Value per unit of participation	13,38891	12,55695
Percentage change NAV per unit of participation	6,625%	

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	6,5410	1.680.163,06	1.680.163,06	20.496,94	0,00	1.700.660,00	1.700.660,00	
IE00BYVJRP78	iShares MSCI EM SRI UCITS ETF USD Acc			USD	1,19620	2.603.000,00	7,8100	16.443.334,27	14.400.812,41	3.403.381,25	-809.184,46	20.329.430,00	16.995.009,20	
IE00BYVJRR92	iShares MSCI USA SRI UCITS ETF USD Acc			EUR	1,00000	1.665.000,00	8,6460	10.825.137,59	10.825.137,59	3.570.452,41	0,00	14.395.590,00	14.395.590,00	
LU0629460675	UBS ETF - MSCI EMU Socially Responsible UCITS ETF			EUR	1,00000	198.300,00	99,2300	18.371.726,88	18.371.726,88	1.305.582,12	0,00	19.677.309,00	19.677.309,00	
LU0950674332	UBS ETF-MSCI World Socially Responsible UCITS ETF			EUR	1,00000	1.170.000,00	18,8980	18.832.206,03	18.832.206,03	3.278.453,97	0,00	22.110.660,00	22.110.660,00	
Total Equity Fund								64.110.045,97	11.578.366,69	-809.184,46		74.879.228,20		
Total Equities								64.110.045,97	11.578.366,69	-809.184,46		74.879.228,20		
Fixed Income														
Bond														
XS2047500926	E.ON SE 0.35% 28/2/2030			EUR	1,00000	2.649.000,00	101,9150	2.627.777,54	2.627.777,54	71.950,81	0,00	2.699.728,35	2.699.728,35	6.991,62
XS1901055472	ENBW INTL FINANCE BV 1.875% 31/10/2033			EUR	1,00000	2.500.000,00	121,8900	2.889.838,65	2.889.838,65	157.411,35	0,00	3.047.250,00	3.047.250,00	3.852,74
XS1280834992	EUROPEAN INVESTMENT BANK 0.5% 15/11/2023			EUR	1,00000	2.200.000,00	103,6140	2.254.764,05	2.254.764,05	24.743,95	0,00	2.279.508,00	2.279.508,00	452,05
XS1702729275	INNOGY FINANCE BV 1.25% 19/10/2027			EUR	1,00000	2.754.000,00	108,6540	2.933.880,64	2.933.880,64	58.450,52	0,00	2.992.331,16	2.992.331,16	3.961,23
XS1912495691	INTL BK RECON & DEVELOP 0.625% 22/11/2027			EUR	1,00000	1.485.000,00	107,1420	1.574.040,62	1.574.040,62	17.018,08	0,00	1.591.058,70	1.591.058,70	203,42
XS1897340854	KFW 0.5% 28/9/2026			EUR	1,00000	1.485.000,00	106,4250	1.564.884,28	1.564.884,28	15.526,97	0,00	1.580.411,25	1.580.411,25	1.281,58
DE000NRW0JF6	LAND NORDRHEIN-WESTFALEN 0.125% 16/3/2023			EUR	1,00000	928.000,00	101,6350	936.468,41	936.468,41	6.704,39	0,00	943.172,80	943.172,80	823,12
XS1960260021	LEASEPLAN CORPORATION NV 1.375% 7/3/2024			EUR	1,00000	3.044.000,00	104,3650	3.114.609,33	3.114.609,33	62.261,27	0,00	3.176.870,60	3.176.870,60	30.731,89
XS1626191107	NEDER WATERSCHAPSBANK 0.25% 7/6/2024			EUR	1,00000	1.720.000,00	102,9770	1.756.510,95	1.756.510,95	14.693,45	0,00	1.771.204,40	1.771.204,40	2.073,42

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	107,1110	2.322.589,13	2.322.589,13	33.852,87	0,00	2.356.442,00	2.356.442,00	5.304,11
DE000NWBOACO	NRW.BANK 0.875% 10/11/2025			EUR 1,00000	1.650.000,00	106,7750	1.733.033,80	1.733.033,80	28.753,70	0,00	1.761.787,50	1.761.787,50	791,10
FR0011858323	REGION OF ILE DE FRANCE 2.375% 24/4/2026			EUR 1,00000	2.700.000,00	115,0430	3.106.755,81	3.106.755,81	-594,81	0,00	3.106.161,00	3.106.161,00	38.650,68
XS1536786939	REPUBLIC OF POLAND 0.5% 20/12/2021			EUR 1,00000	615.000,00	100,8450	625.879,29	625.879,29	-5.682,54	0,00	620.196,75	620.196,75	2.906,97
Total Bond								27.441.032,50	485.090,01	0,00		27.926.122,51	98.023,93
Fixed Income Fund													
IE00BYZTVV78	iShares Euro Corporate Bond Sustainability Screene			EUR 1,00000	579.700,00	5,0242	2.909.195,79	2.909.195,79	3.332,95	0,00	2.912.528,74	2.912.528,74	0,00
LU1484799769	UBS ETF - Bloomberg Barclays MSCI Euro Area Liquid			EUR 1,00000	775.000,00	14,8880	10.951.983,10	10.951.983,10	586.216,90	0,00	11.538.200,00	11.538.200,00	0,00
IE00BZ163H91	Vanguard EUR Eurozone Government Bond UCITS ETF			EUR 1,00000	202.000,00	27,8440	5.396.373,14	5.396.373,14	228.114,86	0,00	5.624.488,00	5.624.488,00	0,00
Total Fixed Income Fund								19.257.552,03	817.664,71	0,00		20.075.216,74	0,00
Total Fixed Income								46.698.584,53	1.302.754,72	0,00		48.001.339,25	98.023,93
Other Investments													
Bank Account													
6013451	NL75KASA0223745286			EUR 1,00000							954.055,76	954.055,76	-557,47
Total Bank Account												954.055,76	-557,47
Total Other Investments												954.055,76	-557,47
Total Bright LifeCycle Fund Neutraal								110.808.630,50	12.881.121,41	-809.184,46		123.834.623,21	97.466,46

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	30-11-2020	30-11-2020		EUR	1,00000	1.871,06	1,0000	0,00	-1.871,06	-1.871,06	0,00	0,00
Total EUR											-1.871,06	0,00	0,00
Total Credit Cash											-1.871,06	0,00	0,00
Total ALM											-1.871,06	0,00	0,00
Equity Fund													
Buy													
EUR													
LU0629460675	UBS ETF - MSCI EMU Socially Responsible UCITS ETF	06-11-2020	01-12-2020		EUR	1,00000	10.000,00	89,8449	0,00	-898.449,00	-898.449,00	0,00	0,00
Total EUR											-898.449,00	0,00	0,00
Total Buy											-898.449,00	0,00	0,00
Total Equity Fund											-898.449,00	0,00	0,00
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	516,51	516,51	0,00	0,00
Total EUR											516,51	0,00	0,00
Total Dividend											516,51	0,00	0,00
Total Fixed Income Fund											516,51	0,00	0,00
Total Bright LifeCycle Fund Neutraal											-899.803,55	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	24-11-2020	24-11-2020	33,01	1,00	1,00000	33,01	33,01	0,00	0,00	0,00	0,00
Total ChargeCash									33,01	33,01	0,00	0,00	0,00	0,00
CreditCash														
BEWAARDER	Custodian for WTB		EUR	30-11-2020	30-11-2020	1.871,06	1,00	1,00000	-1.871,06	-1.871,06	0,00	0,00	0,00	0,00
FK_CUSTODY FEE	Custody Fee tbv FK		EUR	25-11-2020	25-11-2020	1.637,29	1,00	1,00000	-1.637,29	-1.637,29	0,00	0,00	0,00	0,00
Total CreditCash									-3.508,35	-3.508,35	0,00	0,00	0,00	0,00
Total ALM									-3.475,34	-3.475,34	0,00	0,00	0,00	0,00
Bank Account														
AccrIntCreditFirst														
223745286	Bright LifeCycle Fund		EUR	04-11-2020	04-11-2020	-629,09	0,00	1,00000	-629,09	-629,09	-629,09	0,00	-629,09	0,00
223745286	Bright LifeCycle Fund		EUR	04-11-2020	04-11-2020	-93,25	0,00	1,00000	-93,25	-93,25	-93,25	0,00	-93,25	0,00
223745286	Bright LifeCycle Fund		EUR	04-11-2020	04-11-2020	-189,65	0,00	1,00000	-189,65	-189,65	-189,65	0,00	-189,65	0,00
Total AccrIntCreditFirst									-911,99	-911,99	-911,99	0,00	-911,99	0,00
CashTransfer														
223745286	Bright LifeCycle Fund		EUR	06-11-2020	06-11-2020	278.212,06	1,00	1,00000	278.212,06	278.212,06	0,00	0,00	0,00	0,00
223745286	Bright LifeCycle Fund		EUR	06-11-2020	06-11-2020	2.848.014,69	1,00	1,00000	2.848.014,69	2.848.014,69	0,00	0,00	0,00	0,00
223745286	Bright LifeCycle Fund		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
195240 ISSUE	195240 ISSUE		EUR	06-11-2020	06-11-2020	278.212,06	1,00	1,00000	-278.212,06	-278.212,06	0,00	0,00	0,00	0,00
195240 ISSUE	195240 ISSUE		EUR	06-11-2020	06-11-2020	2.848.014,69	1,00	1,00000	-2.848.014,69	-2.848.014,69	0,00	0,00	0,00	0,00
195240 ISSUE	195240 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
Total CashTransfer									0,00	0,00	0,00	0,00	0,00	0,00
Total Bank Account									-911,99	-911,99	-911,99	0,00	-911,99	0,00
Bond														
Buy														
XS2047500926	E.ON SE 0.35% 28/2/2030		EUR	05-11-2020	09-11-2020	100.000,00	101,91	1,00000	-101.907,93	-102.151,78	-243,85	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
XS1702729275	INNOGY FINANCE BV 1.25% 19/10/2027		EUR	05-11-2020	09-11-2020	200.000,00	108,85	1,00000	-217.698,79	-217.842,62	-143,83	0,00	0,00	0,00
XS1912495691	INTL BK RECON & DEVELOP 0.625% 22/11/2027		EUR	05-11-2020	09-11-2020	150.000,00	107,98	1,00000	-161.974,45	-162.878,65	-904,20	0,00	0,00	0,00
XS1897340854	KFW 0.5% 28/9/2026		EUR	05-11-2020	09-11-2020	150.000,00	106,66	1,00000	-159.991,96	-160.078,26	-86,30	0,00	0,00	0,00
XS1960260021	LEASEPLAN CORPORATION NV 1.375% 7/3/2024		EUR	06-11-2020	10-11-2020	695.000,00	104,29	1,00000	-724.830,23	-731.323,24	-6.493,01	0,00	0,00	0,00
XS1626191107	NEDER WATERSCHAPSBANK 0.25% 7/6/2024		EUR	05-11-2020	09-11-2020	380.000,00	103,22	1,00000	-392.234,42	-392.637,84	-403,42	0,00	0,00	0,00
DE000NW80AC0	NRW.BANK 0.875% 10/11/2025		EUR	05-11-2020	09-11-2020	53.000,00	107,85	1,00000	-57.162,39	-57.199,23	-36,84	0,00	0,00	0,00
Total Buy									-1.815.800,17	-1.824.111,62	-8.311,45	0,00	0,00	0,00
Coupon														
XS1280834992	EUROPEAN INVESTMENT BANK 0.5% 15/11/2023		EUR	15-11-2020	16-11-2020	0,00	0,00	1,00000	0,00	11.000,00	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	9.281,25	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	14.437,50	0,00	0,00	0,00	0,00
Total Coupon									0,00	34.718,75	0,00	0,00	0,00	0,00
Total Bond									-1.815.800,17	-1.789.392,87	-8.311,45	0,00	0,00	0,00
Equity Fund														
Buy														
IE00BYVJRR92	iShares MSCI USA SRI UCITS ETF USD Acc		EUR	05-11-2020	09-11-2020	9.000,00	8,51	1,00000	-76.552,19	-76.552,19	0,00	0,00	0,00	0,00
LU0629460675	UBS ETF - MSCI EMU Socially Responsible UCITS ETF		EUR	06-11-2020	01-12-2020	10.000,00	89,84	1,00000	-898.449,00	-898.449,00	0,00	0,00	0,00	0,00
LU0950674332	UBS ETF-MSCI World Socially Responsible UCITS ETF		EUR	05-11-2020	11-11-2020	22.000,00	18,28	1,00000	-402.226,01	-402.226,01	0,00	0,00	0,00	0,00
Total Buy									-1.377.227,20	-1.377.227,20	0,00	0,00	0,00	0,00
Total Equity Fund									-1.377.227,20	-1.377.227,20	0,00	0,00	0,00	0,00
Fixed Income Fund														
Dividend														
IE00BYZTVV78	iShares Euro Corporate Bond Sustainability Screene		EUR	12-11-2020	25-11-2020	0,00	0,00	1,00000	0,00	5.101,36	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	516,51	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 Dividend									0,00	5.617,87	0,00	0,00	0,00	0,00
Total Fixed Income Fund									0,00	5.617,87	0,00	0,00	0,00	0,00
Total Bright LifeCycle Fund Neutraal									-3.197.414,70	-3.165.389,53	-9.223,44	0,00	-911,99	0,00
Bright LifeCycle Fund Neutraal Liability														
Equity Fund														
IssueFunds														
95240	BrightNL Neutraal		EUR	30-11-2020	30-11-2020	274.238,53	12,56	1,00000	3.445.320,86	3.445.320,86	0,00	0,00	0,00	0,00
Total IssueFunds									3.445.320,86	3.445.320,86	0,00	0,00	0,00	0,00
RedemptionFunds														
95240	BrightNL Neutraal		EUR	30-11-2020	30-11-2020	25.468,36	12,56	1,00000	-301.135,40	-319.711,90	0,00	0,00	-18.576,50	0,00
Total RedemptionFunds									-301.135,40	-319.711,90	0,00	0,00	-18.576,50	0,00
Total Equity Fund									3.144.185,46	3.125.608,96	0,00	0,00	-18.576,50	0,00
Total Bright LifeCycle Fund Neutraal Liability									3.144.185,46	3.125.608,96	0,00	0,00	-18.576,50	0,00



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