

Fund Accounting

Bright LifeCycle Fund Defensief

CACEIS Bank, Netherlands Branch

30 June 2021



CONTENT

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

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Net Asset Value

| Bright LifeCycle Fund Defensief | 30-06-2021 | 31-05-2021 |
|--|---------------------|---------------------|
| Assets | | |
| Investments | | |
| Total Bonds | 4.831.148,61 | 4.380.282,75 |
| Total Fund certificate | 4.302.773,05 | 4.061.318,75 |
| Accruals | 22.322,49 | 21.510,92 |
| Other Assets | | |
| Receivables | 0,00 | 27,37 |
| Receivables | | |
| Total Cash and Unrealised FX Variation | 574.987,03 | 7.526,36 |
| Total Assets | 9.731.231,18 | 8.470.666,15 |
| Liabilities | | |
| Current Liabilities | | |
| Payables | -567.934,81 | -135,22 |
| Total Liabilities | -567.934,81 | -135,22 |
| Net Asset Value | | |
| Net Asset Value | 9.163.296,37 | 8.470.530,93 |
| Number of Certificates - A | 721.857,32298 | 676.563,12902 |
| Calculated NAV QC - A | 12,69406 | 12,51994 |
| Percentage change of NAV per unit of participation | 0,01 | -0,15 |

Portfolio Valuation

| SECURITY ID | NAME | LEG NO. | QC | FX RATE | VOLUME | PRICE | PRICE TYPE | LOCAL BOOK VALUE | BASE BOOK VALUE | UNREALISED RESULT | LOCAL MARKET VALUE | BASE MARKET VALUE | ACCRUED INTEREST |
|--|--|---------|-----|---------|------------|--------|------------|------------------|-----------------|-------------------|--------------------|-------------------|------------------|
| Bright LifeCycle Fund Defensief | | | | | | | | | | | | | |
| Fixed income | | | | | | | | | | | | | |
| XS1808739459 | ABN AMRO BK 0.875% 22-04-25 | | EUR | 1,00000 | 200.000,00 | 103,99 | CEP MID | 209.094,49 | 209.094,49 | -1.115,49 | 207.979,00 | 207.979,00 | 335,62 |
| XS1878833695 | BANQUE EUROPEAN DINVESTISSEMENT 0.375% 15-05-26 | | EUR | 1,00000 | 140.000,00 | 103,77 | CEP MID | 146.981,45 | 146.981,45 | -1.705,55 | 145.275,90 | 145.275,90 | 67,60 |
| XS1107718279 | BANQUE EUROPEENNE DINVESTISSEM 1.25% 13-11-26 | | EUR | 1,00000 | 165.000,00 | 108,80 | CEP MID | 182.035,99 | 182.035,99 | -2.512,69 | 179.523,30 | 179.523,30 | 1.299,66 |
| XS1280834992 | BANQUE EUROPEENNE DINVESTISSEMENT 0.5% 15-11-23 | | EUR | 1,00000 | 125.000,00 | 102,64 | CEP MID | 129.653,62 | 129.653,62 | -1.350,49 | 128.303,13 | 128.303,13 | 390,41 |
| XS2013745703 | BBVA 1.0% 21-06-26 | | EUR | 1,00000 | 200.000,00 | 104,11 | CEP MID | 209.461,68 | 209.461,68 | -1.234,68 | 208.227,00 | 208.227,00 | 54,79 |
| DE0008HYOGS9 | BERLIN HYP AG 1.125% 25-10-27 | | EUR | 1,00000 | 100.000,00 | 105,34 | CEP MID | 106.433,19 | 106.433,19 | -1.091,69 | 105.341,50 | 105.341,50 | 767,47 |
| DE0008HYOGB5 | BERLIN HYP AG 1.5% 18-04-28 | | EUR | 1,00000 | 100.000,00 | 107,45 | CEP MID | 109.809,88 | 109.809,88 | -2.360,88 | 107.449,00 | 107.449,00 | 304,11 |
| XS2068969067 | COOPERATIEVE RABOBANK UA 0.25% 30-10-26 | | EUR | 1,00000 | 100.000,00 | 101,25 | CEP MID | 102.285,53 | 102.285,53 | -1.031,53 | 101.254,00 | 101.254,00 | 167,12 |
| XS2081543204 | CORP ANDINA 0.625% 20-11-26 | | EUR | 1,00000 | 235.000,00 | 101,53 | CEP MID | 240.506,70 | 240.506,70 | -1.914,72 | 238.591,98 | 238.591,98 | 897,35 |
| XS1901055472 | ENBW INTL FINANCE 1.875% 31-10-33 | | EUR | 1,00000 | 237.000,00 | 115,44 | CEP MID | 269.321,89 | 269.321,89 | 4.275,65 | 273.597,54 | 273.597,54 | 2.958,44 |
| XS1702729275 | EON INTL FINANCE BV 1.25% 19-10-27 | | EUR | 1,00000 | 237.000,00 | 106,50 | CEP MID | 248.894,11 | 248.894,11 | 3.518,00 | 252.412,11 | 252.412,11 | 2.069,69 |
| XS2047500926 | EON SE 0.35% 28-02-30 EMTN | | EUR | 1,00000 | 316.000,00 | 99,51 | CEP MID | 313.337,42 | 313.337,42 | 1.103,12 | 314.440,54 | 314.440,54 | 372,71 |
| FR0013234333 | FRANCE GOVERNMENT BOND OAT 1.75% 25-06-39 | | EUR | 1,00000 | 180.000,00 | 121,43 | CEP MID | 227.053,67 | 227.053,67 | -8.485,97 | 218.567,70 | 218.567,70 | 51,78 |
| XS1909186451 | ING GROEP NV 2.5% 15-11-30 | | EUR | 1,00000 | 200.000,00 | 119,20 | CEP MID | 241.164,62 | 241.164,62 | -2.769,62 | 238.395,00 | 238.395,00 | 3.123,29 |
| XS1912495691 | INTL BK FOR RECONS DEVELOP 0.625% 22-11-27 | | EUR | 1,00000 | 243.000,00 | 105,36 | CEP MID | 261.049,51 | 261.049,51 | -5.034,43 | 256.015,08 | 256.015,08 | 919,57 |
| XS1897340854 | KFW 0.5% 28-09-26 EMTN | | EUR | 1,00000 | 269.000,00 | 104,62 | CEP MID | 285.566,70 | 285.566,70 | -4.140,24 | 281.426,46 | 281.426,46 | 1.017,04 |
| XS1960260021 | LEASEPLAN CORPORATION NV 1.375% 07-03-24 | | EUR | 1,00000 | 229.000,00 | 103,95 | CEP MID | 233.903,99 | 233.903,99 | 4.151,82 | 238.055,81 | 238.055,81 | 1.000,70 |
| XS1626191107 | NEDWBK 0.25% 07-06-24 EMTN | | EUR | 1,00000 | 135.000,00 | 102,14 | CEP MID | 138.292,91 | 138.292,91 | -408,63 | 137.884,28 | 137.884,28 | 22,19 |
| XS1284550941 | NEDWBK 1.0% 03-09-25 EMTN | | EUR | 1,00000 | 233.000,00 | 105,86 | CEP MID | 247.059,97 | 247.059,97 | -410,83 | 246.649,14 | 246.649,14 | 1.921,45 |
| DE000NWB0AD8 | NRW BANK EX LANDESBANK NORDRHEINWESTF 0.375% 17-11 | | EUR | 1,00000 | 130.000,00 | 103,46 | CEP MID | 135.990,06 | 135.990,06 | -1.495,96 | 134.494,10 | 134.494,10 | 301,85 |
| DE000NWB0ACO | NRW BANK EX LANDESBANK NORDRHEINWESTF 0.875% 10-11 | | EUR | 1,00000 | 247.000,00 | 105,34 | CEP MID | 259.807,61 | 259.807,61 | 383,43 | 260.191,04 | 260.191,04 | 1.379,65 |
| FR0011858323 | REGION ILE DE FRANCE 2.375% 24/04/2026 | | EUR | 1,00000 | 400.000,00 | 112,57 | CEP MID | 455.937,85 | 455.937,85 | -5.659,85 | 450.278,00 | 450.278,00 | 1.769,86 |
| XS1875284702 | SCOTTISH AND SOUTHERN ENERGY 1.375% 04-09-27 | | EUR | 1,00000 | 100.000,00 | 106,80 | CEP MID | 108.327,59 | 108.327,59 | -1.530,59 | 106.797,00 | 106.797,00 | 1.130,14 |

| SECURITY ID | NAME | LEG NO. | QC | FX RATE | VOLUME | PRICE | PRICE TYPE | LOCAL BOOK VALUE | BASE BOOK VALUE | UNREALISED RESULT | LOCAL MARKET VALUE | BASE MARKET VALUE | ACCRUED INTEREST |
|--|--|---------|-----|---------|-----------|--------|------------|------------------|---------------------|-------------------|--------------------|---------------------|------------------|
| Total Fixed income | | | | | | | | | 4.861.970,43 | -30.821,82 | | 4.831.148,61 | 22.322,49 |
| Fund certificates | | | | | | | | | | | | | |
| IE00BYZTVV78 | ISHARES CORP BOND SRI UCITS ETF EUR DIST | | EUR | 1,00000 | 90.700,00 | 5,01 | CEP CLOSE | 453.641,26 | 453.641,26 | 1.110,40 | 454.751,66 | 454.751,66 | 0,00 |
| IE00BYVJRR92 | ISHARES IV ISH MSCI USA SRI UCITS ETF AC | | EUR | 1,00000 | 63.550,00 | 10,32 | CEP CLOSE | 476.276,02 | 476.276,02 | 179.305,78 | 655.581,80 | 655.581,80 | 0,00 |
| LU1484799769 | UBS ETF BAR EU LIQ CORP SUST | | EUR | 1,00000 | 45.450,00 | 14,81 | CEP CLOSE | 648.345,44 | 648.345,44 | 24.746,34 | 673.091,78 | 673.091,78 | 0,00 |
| LU0629460675 | UBS ETF MSCI EMU SRI | | EUR | 1,00000 | 5.475,00 | 115,64 | CEP CLOSE | 522.567,64 | 522.567,64 | 110.561,36 | 633.129,00 | 633.129,00 | 0,00 |
| LU0950674332 | UBS ETF MSCI WORLD SRI USD A | | EUR | 1,00000 | 62.900,00 | 22,30 | CEP CLOSE | 1.082.290,74 | 1.082.290,74 | 320.379,26 | 1.402.670,00 | 1.402.670,00 | 0,00 |
| IE00BZ163H91 | VANGUARD EURZN GOV BD ETF | | EUR | 1,00000 | 17.890,00 | 27,03 | CEP CLOSE | 471.250,70 | 471.250,70 | 12.298,11 | 483.548,81 | 483.548,81 | 0,00 |
| Total Fund certificates | | | | | | | | | 3.654.371,80 | 648.401,25 | | 4.302.773,05 | 0,00 |
| Cash | | | | | | | | | | | | | |
| CAC_1800_EUR_IN | NL79ISAE0000005179 | | EUR | 1,00000 | | | | | | | 7.193,40 | 7.193,40 | 0,00 |
| Total Cash | | | | | | | | | | | | 7.193,40 | 0,00 |
| Total Open Amounts | | | | | | | | | | | | -141,18 | 0,00 |
| Total Bright LifeCycle Fund Defensief | | | | | | | | | 8.516.342,23 | 617.579,43 | | 9.140.973,88 | 22.322,49 |

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 | | | | | | | | | | | | | |
| Fixed income | | | | | | | | | | | | | |
| Credit Cash | | | | | | | | | | | | | |
| EUR | | | | | | | | | | | | | |
| OTHER COST | OTHER COST | | | | | | 141,18 | | 0,00 | -141,18 | -141,18 | 0,00 | 0,00 |
| Total EUR | | | | | | | | | | | -141,18 | 0,00 | 0,00 |
| Total Credit Cash | | | | | | | | | | | -141,18 | 0,00 | 0,00 |
| Total Fixed income | | | | | | | | | | | -141,18 | 0,00 | 0,00 |
| Total Bright LifeCycle Fund Defensief | | | | | | | | | | | -141,18 | 0,00 | 0,00 |
| Total Open Amounts | | | | | | | | | | | -141,18 | 0,00 | 0,00 |
| Open Restitutions | | | | | | | | | | | 0,00 | | |
| Total Bright LifeCycle Fund Defensief | | | | | | | | | | | -141,18 | 0,00 | 0,00 |

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 | | | | | | | | | | | | | | |
| Bright LifeCycle Fund Defensief | | | | | | | | | | | | | | |
| ALM | | | | | | | | | | | | | | |
| CreditCash | | | | | | | | | | | | | | |
| OTHER COST | OTHER COST OTHER COST | | EUR | 29-06-2021 | 29-06-2021 | 27,54 | 1,00 | 1,00000 | -27,54 | -27,54 | 0,00 | 0,00 | 0,00 | 0,00 |
| OTHER COST | OTHER COST OTHER COST | | EUR | 30-06-2021 | 30-06-2021 | 141,18 | 1,00 | 1,00000 | -141,18 | -141,18 | 0,00 | 0,00 | 0,00 | 0,00 |
| Total CreditCash | | | | | | | | | -168,72 | -168,72 | 0,00 | 0,00 | 0,00 | 0,00 |
| Total ALM | | | | | | | | | -168,72 | -168,72 | 0,00 | 0,00 | 0,00 | 0,00 |
| Cash | | | | | | | | | | | | | | |
| AccrntCredit | | | | | | | | | | | | | | |
| CAC_1800_EUR_IN | CAC_1800_EUR_IN FUND BRIGHT DEFENSIEF | | EUR | 30-06-2021 | 30-06-2021 | -110,72 | 0,00 | 1,00000 | 110,72 | 110,72 | 110,72 | 0,00 | -110,72 | 0,00 |
| Total AccrntCredit | | | | | | | | | 110,72 | 110,72 | 110,72 | 0,00 | -110,72 | 0,00 |
| Total Cash | | | | | | | | | 110,72 | 110,72 | 110,72 | 0,00 | -110,72 | 0,00 |
| Exchange Traded Funds | | | | | | | | | | | | | | |
| Buy | | | | | | | | | | | | | | |
| IE00BYVJRR92 | QDVR GT ISHARES IV ISH MSCI USA SRI UCITS ETF AC | | EUR | 16-06-2021 | 18-06-2021 | 3.000,00 | 9,96 | 1,00000 | -29.891,89 | -29.868,00 | 0,00 | 0,00 | 0,00 | 0,00 |
| LU0950674332 | SEAC GT UBS ETF MSCI WORLD SRI USD A | | EUR | 16-06-2021 | 18-06-2021 | 2.500,00 | 21,70 | 1,00000 | -54.293,40 | -54.250,00 | 0,00 | 0,00 | 0,00 | 0,00 |
| LU0629460675 | UIMR GT UBS ETF MSCI EMU SRI | | EUR | 16-06-2021 | 18-06-2021 | 325,00 | 116,04 | 1,00000 | -37.743,17 | -37.713,00 | 0,00 | 0,00 | 0,00 | 0,00 |
| Total Buy | | | | | | | | | -121.928,46 | -121.831,00 | 0,00 | 0,00 | 0,00 | 0,00 |
| Total Exchange Traded Funds | | | | | | | | | -121.928,46 | -121.831,00 | 0,00 | 0,00 | 0,00 | 0,00 |
| FRN | | | | | | | | | | | | | | |
| Buy | | | | | | | | | | | | | | |
| DE000NW80AC0 | DE000NW80AC0 NRW BANK EX LANDESBANK NORDRHEINWESTF | | EUR | 16-06-2021 | 18-06-2021 | 50.000,00 | 105,70 | 1,00000 | -52.878,48 | -53.115,75 | -263,70 | 0,00 | 0,00 | 0,00 |
| FR0011858323 | FR0011858323 REGION ILE DE FRANCE 2.375% 24/04/202 | | EUR | 16-06-2021 | 18-06-2021 | 100.000,00 | 112,90 | 1,00000 | -112.952,45 | -113.253,88 | -357,88 | 0,00 | 0,00 | 0,00 |
| FR0013234333 | FR0013234333 FRANCE GOVERNMENT BOND OAT 1.75% 25-0 | | EUR | 16-06-2021 | 18-06-2021 | 40.000,00 | 121,15 | 1,00000 | -48.482,63 | -49.144,98 | -686,58 | 0,00 | 0,00 | 0,00 |
| XS1107718279 | XS1107718279 BANQUE EUROPEENNE DINVESTISSEM 1.25% | | EUR | 16-06-2021 | 18-06-2021 | 40.000,00 | 109,03 | 1,00000 | -43.634,09 | -43.909,54 | -297,26 | 0,00 | 0,00 | 0,00 |
| XS1897340854 | XS1897340854 KFW 0.5% 28-09-26 EMTN | | EUR | 16-06-2021 | 18-06-2021 | 40.000,00 | 104,74 | 1,00000 | -41.916,95 | -42.040,11 | -144,11 | 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 |
|--|--|---------|-----|------------|--------------|------------|--------|---------|--------------------|--------------------|------------------|-----------------|----------------|-----------------|
| XS1901055472 | XS1901055472 ENBW INTL FINANCE 1.875% 31-10-33 | | EUR | 16-06-2021 | 18-06-2021 | 40.000,00 | 116,01 | 1,00000 | -46.426,00 | -46.875,40 | -472,60 | 0,00 | 0,00 | 0,00 |
| XS1912495691 | XS1912495691 INTL BK FOR RECONS DEVELOP 0.625% 22- | | EUR | 16-06-2021 | 18-06-2021 | 40.000,00 | 105,98 | 1,00000 | -42.414,80 | -42.536,07 | -142,47 | 0,00 | 0,00 | 0,00 |
| XS2047500926 | XS2047500926 EON SE 0.35% 28-02-30 EMTN | | EUR | 16-06-2021 | 18-06-2021 | 60.000,00 | 99,59 | 1,00000 | -59.782,68 | -59.816,09 | -63,29 | 0,00 | 0,00 | 0,00 |
| Total Buy | | | | | | | | | -448.488,08 | -450.691,82 | -2.427,89 | 0,00 | 0,00 | 0,00 |
| Total | | | | | | | | | -448.488,08 | -450.691,82 | -2.427,89 | 0,00 | 0,00 | 0,00 |
| Total FRN | | | | | | | | | -448.488,08 | -450.691,82 | -2.427,89 | 0,00 | 0,00 | 0,00 |
| Suspense | | | | | | | | | | | | | | |
| Deposit | | | | | | | | | | | | | | |
| SUS_1800_EUR_IN | SUS_1800_EUR_IN FUND BRIGHT DEFENSIEF | | EUR | 09-06-2021 | 09-06-2021 | 567.233,63 | 1,00 | 1,00000 | 567.233,63 | 567.233,63 | 0,00 | 0,00 | 0,00 | 0,00 |
| Total Deposit | | | | | | | | | 567.233,63 | 567.233,63 | 0,00 | 0,00 | 0,00 | 0,00 |
| Withdraw | | | | | | | | | | | | | | |
| SUS_1800_EUR_IN | SUS_1800_EUR_IN FUND BRIGHT DEFENSIEF | | EUR | 09-06-2021 | 09-06-2021 | 567.233,63 | 1,00 | 1,00000 | -567.233,63 | -567.233,63 | 0,00 | 0,00 | 0,00 | 0,00 |
| Total Withdraw | | | | | | | | | -567.233,63 | -567.233,63 | 0,00 | 0,00 | 0,00 | 0,00 |
| Total Suspense | | | | | | | | | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 | 0,00 |
| Total Bright LifeCycle Fund Defensief | | | | | | | | | -570.474,54 | -572.580,82 | -2.317,17 | 0,00 | -110,72 | 0,00 |
| Bright LifeCycle Fund Defensief - Liability | | | | | | | | | | | | | | |
| Mutual Funds | | | | | | | | | | | | | | |
| IssueFunds | | | | | | | | | | | | | | |
| 1800_FC | 1800_FC Bright LifeCycle Fund Defensief | | EUR | 01-06-2021 | 01-06-2021 | 45.338,94 | 12,52 | 1,00000 | 0,00 | 567.640,87 | 0,00 | 0,00 | 0,00 | 0,00 |
| Total IssueFunds | | | | | | | | | 0,00 | 567.640,87 | 0,00 | 0,00 | 0,00 | 0,00 |
| RedemptionFunds | | | | | | | | | | | | | | |
| 1800_FC | 1800_FC Bright LifeCycle Fund Defensief | | EUR | 01-06-2021 | 01-06-2021 | 44,75 | 12,52 | 1,00000 | 0,00 | -560,28 | 0,00 | 0,00 | 0,00 | 0,00 |
| Total RedemptionFunds | | | | | | | | | 0,00 | -560,28 | 0,00 | 0,00 | 0,00 | 0,00 |
| Total Mutual Funds | | | | | | | | | 0,00 | 567.080,59 | 0,00 | 0,00 | 0,00 | 0,00 |
| Total Bright LifeCycle Fund Defensief - Liability | | | | | | | | | 0,00 | 567.080,59 | 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 Bright LifeCycle Fund Defensief | | | | | | | | | -570.474,54 | -5.500,23 | -2.317,17 | 0,00 | -110,72 | 0,00 |



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