

Fund Accounting

Bright LifeCycle Fund Neutraal

CACEIS Bank, Netherlands Branch

30 June 2021



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INVESTOR SERVICES

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Net Asset Value

Bright LifeCycle Fund Neutraal	30-06-2021	31-05-2021
Assets		
Investments		
Total Bonds	52.389.482,50	49.205.986,15
Total Fund certificate	129.706.848,33	122.698.773,66
Accruals	252.670,71	240.161,37
Other Assets		
Receivables	0,00	309,06
Receivables		
Total Cash and Unrealised FX Variation	5.370.278,40	73.045,90
Total Assets	187.719.279,94	172.218.276,14
Liabilities		
Current Liabilities		
Payables	-5.238.274,33	-2.784,98
Total Liabilities	-5.238.274,33	-2.784,98
Net Asset Value		
Net Asset Value	182.481.005,61	172.215.491,16
Number of Certificates - A	12.411.608,25442	12.074.504,21503
Calculated NAV QC - A	14,70245	14,26274
Percentage change of NAV per unit of participation	0,03	-0,27

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 Neutraal													
Fixed income													
XS1808739459	ABN AMRO BK 0.875% 22-04-25		EUR	1,00000	1.800.000,00	103,99	CEP MID	1.879.045,06	1.879.045,06	-7.234,06	1.871.811,00	1.871.811,00	3.020,55
XS1878833695	BANQUE EUROPEAN DINVESTISSEMENT 0.375% 15-05-26		EUR	1,00000	1.100.000,00	103,77	CEP MID	1.158.544,43	1.158.544,43	-17.090,93	1.141.453,50	1.141.453,50	531,16
XS1107718279	BANQUE EUROPEENNE DINVESTISSEM 1.25% 13-11-26		EUR	1,00000	1.510.000,00	108,80	CEP MID	1.671.859,22	1.671.859,22	-28.949,02	1.642.910,20	1.642.910,20	11.893,84
XS1280834992	BANQUE EUROPEENNE DINVESTISSEMENT 0.5% 15-11-23		EUR	1,00000	1.700.000,00	102,64	CEP MID	1.745.664,45	1.745.664,45	-741,95	1.744.922,50	1.744.922,50	5.309,59
XS2013745703	BBVA 1.0% 21-06-26		EUR	1,00000	1.800.000,00	104,11	CEP MID	1.881.181,10	1.881.181,10	-7.138,10	1.874.043,00	1.874.043,00	493,15
DE0008HYOGS9	BERLIN HYP AG 1.125% 25-10-27		EUR	1,00000	700.000,00	105,34	CEP MID	753.536,58	753.536,58	-16.146,08	737.390,50	737.390,50	5.372,26
DE0008HYOGB5	BERLIN HYP AG 1.5% 18-04-28		EUR	1,00000	1.700.000,00	107,45	CEP MID	1.852.208,64	1.852.208,64	-25.575,64	1.826.633,00	1.826.633,00	5.169,86
XS2068969067	COOPERATIEVE RABOBANK UA 0.25% 30-10-26		EUR	1,00000	1.500.000,00	101,25	CEP MID	1.522.622,15	1.522.622,15	-3.812,15	1.518.810,00	1.518.810,00	2.506,85
XS2081543204	CORP ANDINA 0.625% 20-11-26		EUR	1,00000	1.520.000,00	101,53	CEP MID	1.556.720,48	1.556.720,48	-13.487,28	1.543.233,20	1.543.233,20	5.804,11
XS1901055472	ENBW INTL FINANCE 1.875% 31-10-33		EUR	1,00000	3.250.000,00	115,44	CEP MID	3.779.848,43	3.779.848,43	-27.983,43	3.751.865,00	3.751.865,00	40.569,35
XS1702729275	EON INTL FINANCE BV 1.25% 19-10-27		EUR	1,00000	3.100.000,00	106,50	CEP MID	3.310.385,32	3.310.385,32	-8.792,32	3.301.593,00	3.301.593,00	27.071,92
XS2047500926	EON SE 0.35% 28-02-30 EMTN		EUR	1,00000	3.350.000,00	99,51	CEP MID	3.333.241,62	3.333.241,62	226,13	3.333.467,75	3.333.467,75	3.951,16
FR0013234333	FRANCE GOVERNMENT BOND OAT 1.75% 25-06-39		EUR	1,00000	1.470.000,00	121,43	CEP MID	1.904.980,22	1.904.980,22	-120.010,67	1.784.969,55	1.784.969,55	422,88
XS1909186451	ING GROEP NV 2.5% 15-11-30		EUR	1,00000	2.300.000,00	119,20	CEP MID	2.788.417,52	2.788.417,52	-46.875,02	2.741.542,50	2.741.542,50	35.917,81
XS1912495691	INTL BK FOR RECONS DEVELOP 0.625% 22-11-27		EUR	1,00000	2.105.000,00	105,36	CEP MID	2.241.034,75	2.241.034,75	-23.290,95	2.217.743,80	2.217.743,80	7.965,84
XS1897340854	KFW 0.5% 28-09-26 EMTN		EUR	1,00000	2.500.000,00	104,62	CEP MID	2.638.961,90	2.638.961,90	-23.474,40	2.615.487,50	2.615.487,50	9.452,05
XS1960260021	LEASEPLAN CORPORATION NV 1.375% 07-03-24		EUR	1,00000	3.150.000,00	103,95	CEP MID	3.225.213,06	3.225.213,06	49.353,69	3.274.566,75	3.274.566,75	13.765,07
XS1626191107	NEDWBK 0.25% 07-06-24 EMTN		EUR	1,00000	2.000.000,00	102,14	CEP MID	2.044.722,19	2.044.722,19	-1.992,19	2.042.730,00	2.042.730,00	328,77
XS1284550941	NEDWBK 1.0% 03-09-25 EMTN		EUR	1,00000	2.600.000,00	105,86	CEP MID	2.751.327,39	2.751.327,39	980,61	2.752.308,00	2.752.308,00	21.441,10
DE000NWB0ADB	NRW BANK EX LANDESBANK NORDRHEINWESTF 0.375% 17-11		EUR	1,00000	1.100.000,00	103,46	CEP MID	1.153.407,93	1.153.407,93	-15.380,93	1.138.027,00	1.138.027,00	2.554,11
DE000NWB0ACO	NRW BANK EX LANDESBANK NORDRHEINWESTF 0.875% 10-11		EUR	1,00000	2.450.000,00	105,34	CEP MID	2.581.012,41	2.581.012,41	-170,16	2.580.842,25	2.580.842,25	13.684,76
XS1536786939	POLAND GOVERNMENT INTL BOND 0.5% 20-12-21		EUR	1,00000	500.000,00	100,43	CEP MID	507.264,14	507.264,14	-5.111,64	502.152,50	502.152,50	1.321,92
FR0011858323	REGION ILE DE FRANCE 2.375% 24/04/2026		EUR	1,00000	3.600.000,00	112,57	CEP MID	4.134.539,45	4.134.539,45	-82.037,45	4.052.502,00	4.052.502,00	15.928,77

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
XS1875284702	SCOTTISH AND SOUTHERN ENERGY 1.375% 04-09-27		EUR	1,00000	1.500.000,00	106,80	CEP MID	1.619.215,81	1.619.215,81	-17.260,81	1.601.955,00	1.601.955,00	16.952,05
FR0013054897	VILLE DE PARIS 1.75% 25-05-31		EUR	1,00000	700.000,00	113,79	CEP MID	820.019,80	820.019,80	-23.496,80	796.523,00	796.523,00	1.241,78
Total Fixed income									52.854.974,05	-465.491,55		52.389.482,50	252.670,71
Fund certificates													
IE00BYZTVV78	ISHARES CORP BOND SRI UCITS ETF EUR DIST		EUR	1,00000	579.700,00	5,01	CEP CLOSE	2.909.195,79	2.909.195,79	-2.695,93	2.906.499,86	2.906.499,86	0,00
IE00BYVJRR92	ISHARES IV ISH MSCI USA SRI UCITS ETF AC		EUR	1,00000	2.136.700,00	10,32	CEP CLOSE	15.123.517,75	15.123.517,75	6.918.679,45	22.042.197,20	22.042.197,20	0,00
IE00BYVJRP78	ISHARES MSCI EM SRI UCITS		EUR	1,00000	480.000,00	7,82	CEP CLOSE	3.223.156,47	3.223.156,47	531.883,53	3.755.040,00	3.755.040,00	0,00
IE00BYVJRP78	ISHARES MSCI EM SRI UCITS		USD	1,18590	3.060.000,00	9,27	CEP CLOSE	20.371.725,39	17.668.718,65	6.250.836,12	28.366.200,00	23.919.554,77	0,00
LU1484799769	UBS ETF BAR EU LIQ CORP SUST		EUR	1,00000	775.000,00	14,81	CEP CLOSE	10.951.983,10	10.951.983,10	525.379,40	11.477.362,50	11.477.362,50	0,00
LU0629460675	UBS ETF MSCI EMU SRI		EUR	1,00000	232.400,00	115,64	CEP CLOSE	21.979.031,77	21.979.031,77	4.895.704,23	26.874.736,00	26.874.736,00	0,00
LU0950674332	UBS ETF MSCI WORLD SRI USD A		EUR	1,00000	1.492.000,00	22,30	CEP CLOSE	25.274.360,62	25.274.360,62	7.997.239,38	33.271.600,00	33.271.600,00	0,00
IE00BZ163H91	VANGUARD EURZN GOV BD ETF		EUR	1,00000	202.000,00	27,03	CEP CLOSE	5.396.373,14	5.396.373,14	63.484,86	5.459.858,00	5.459.858,00	0,00
Total Fund certificates									102.526.337,29	27.180.511,04		129.706.848,33	0,00
Cash													
CAC_1801_EUR_IN	NLS2ISAE0000005180		EUR	1,00000							134.874,33	134.874,33	0,00
Total Cash												134.874,33	0,00
Total Open Amounts												-2.870,26	0,00
Total Bright LifeCycle Fund Neutraal									155.381.311,34	26.715.019,49		182.228.334,90	252.670,71

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													
Fixed income													
Credit Cash													
EUR													
OTHER COST	OTHER COST						2.870,26		0,00	-2.870,26	-2.870,26	0,00	0,00
Total EUR											-2.870,26	0,00	0,00
Total Credit Cash											-2.870,26	0,00	0,00
Total Fixed income											-2.870,26	0,00	0,00
Total Bright LifeCycle Fund Neutraal											-2.870,26	0,00	0,00
Total Open Amounts											-2.870,26	0,00	0,00
Open Restitutions											0,00		
Total Bright LifeCycle Fund Neutraal											-2.870,26	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 Neutraal														
Bright LifeCycle Fund Neutraal														
ALM														
CreditCash														
OTHER COST	OTHER COST OTHER COST		EUR	29-06-2021	29-06-2021	683,62	1,00	1,00000	-683,62	-683,62	0,00	0,00	0,00	0,00
OTHER COST	OTHER COST OTHER COST		EUR	30-06-2021	30-06-2021	2.870,26	1,00	1,00000	-2.870,26	-2.870,26	0,00	0,00	0,00	0,00
Total CreditCash									-3.553,88	-3.553,88	0,00	0,00	0,00	0,00
Total ALM									-3.553,88	-3.553,88	0,00	0,00	0,00	0,00
Cash														
AccrntCredit														
CAC_1801_EUR_IN	CAC_1801_EUR_IN FUND BRIGHT NEUTRAAL		EUR	30-06-2021	30-06-2021	-1.035,39	0,00	1,00000	1.035,39	1.035,39	1.035,39	0,00	-1.035,39	0,00
Total AccrntCredit									1.035,39	1.035,39	1.035,39	0,00	-1.035,39	0,00
Total Cash									1.035,39	1.035,39	1.035,39	0,00	-1.035,39	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	38.200,00	9,96	1,00000	-380.623,46	-380.319,20	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	25.000,00	21,70	1,00000	-542.934,00	-542.500,00	0,00	0,00	0,00	0,00
LU0629460675	UIMR GT UBS ETF MSCI EMU SRI		EUR	16-06-2021	18-06-2021	6.000,00	116,04	1,00000	-696.796,99	-696.240,00	0,00	0,00	0,00	0,00
Total Buy									-1.620.354,45	-1.619.059,20	0,00	0,00	0,00	0,00
Total Exchange Traded Funds									-1.620.354,45	-1.619.059,20	0,00	0,00	0,00	0,00
FRN														
Buy														
DE000BHYOGB5	DE000BHYOGB5 BERLIN HYP AG 1.5% 18-04-28		EUR	16-06-2021	18-06-2021	800.000,00	108,47	1,00000	-868.161,86	-869.733,48	-2.005,48	0,00	0,00	0,00
DE000NWB0ACO	DE000NWB0ACO NRW BANK EX LANDESBANK NORDRHEINWESTF		EUR	16-06-2021	18-06-2021	600.000,00	105,70	1,00000	-634.541,71	-637.388,98	-3.164,38	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	70.000,00	121,15	1,00000	-84.844,60	-86.003,71	-1.201,51	0,00	0,00	0,00
XS1107718279	XS1107718279 BANQUE EUROPEENNE DINVESTISSEM 1.25%		EUR	16-06-2021	18-06-2021	110.000,00	109,03	1,00000	-119.993,74	-120.751,24	-817,47	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
XS1808739459	XS1808739459 ABN AMRO BK 0.875% 22-04-25		EUR	16-06-2021	18-06-2021	300.000,00	104,16	1,00000	-312.636,24	-312.889,93	-409,93	0,00	0,00	0,00
XS1897340854	XS1897340854 KFW 0.5% 28-09-26 EMTN		EUR	16-06-2021	18-06-2021	100.000,00	104,74	1,00000	-104.792,37	-105.100,27	-360,27	0,00	0,00	0,00
XS1909186451	XS1909186451 ING GROEP NV 2.5% 15-11-30		EUR	16-06-2021	18-06-2021	400.000,00	119,32	1,00000	-477.514,64	-483.166,41	-5.890,41	0,00	0,00	0,00
XS1912495691	XS1912495691 INTL BK FOR RECONS DEVELOP 0.625% 22-		EUR	16-06-2021	18-06-2021	120.000,00	105,98	1,00000	-127.244,39	-127.608,20	-427,40	0,00	0,00	0,00
XS2013745703	XS2013745703 BBVA 1.0% 21-06-26		EUR	16-06-2021	18-06-2021	300.000,00	104,35	1,00000	-313.206,52	-316.025,34	-2.975,34	0,00	0,00	0,00
Total Buy									-3.155.888,52	-3.171.921,44	-17.610,07	0,00	0,00	0,00
Total									-3.155.888,52	-3.171.921,44	-17.610,07	0,00	0,00	0,00
Total FRN									-3.155.888,52	-3.171.921,44	-17.610,07	0,00	0,00	0,00
Suspense														
Deposit														
SUS_1801_EUR_IN	SUS_1801_EUR_IN FUND BRIGHT NEUTRAAL		EUR	01-06-2021	01-06-2021	23.955,99	1,00	1,00000	23.955,99	23.955,99	0,00	0,00	0,00	0,00
SUS_1801_EUR_IN	SUS_1801_EUR_IN FUND BRIGHT NEUTRAAL		EUR	09-06-2021	09-06-2021	4.810.739,75	1,00	1,00000	4.810.739,75	4.810.739,75	0,00	0,00	0,00	0,00
Total Deposit									4.834.695,74	4.834.695,74	0,00	0,00	0,00	0,00
Withdraw														
SUS_1801_EUR_IN	SUS_1801_EUR_IN FUND BRIGHT NEUTRAAL		EUR	01-06-2021	01-06-2021	23.955,99	1,00	1,00000	-23.955,99	-23.955,99	0,00	0,00	0,00	0,00
SUS_1801_EUR_IN	SUS_1801_EUR_IN FUND BRIGHT NEUTRAAL		EUR	09-06-2021	09-06-2021	4.810.739,75	1,00	1,00000	-4.810.739,75	-4.810.739,75	0,00	0,00	0,00	0,00
Total Withdraw									-4.834.695,74	-4.834.695,74	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 Neutraal									-4.778.761,46	-4.793.499,13	-16.574,68	0,00	-1.035,39	0,00
Bright LifeCycle Fund Neutraal - Liability														
Mutual Funds														
IssueFunds														
1801_FC	1801_FC Bright LifeCycle Fund Neutraal		EUR	01-06-2021	01-06-2021	366.885,21	14,26	1,00000	0,00	5.232.788,41	0,00	0,00	0,00	0,00
Total IssueFunds									0,00	5.232.788,41	0,00	0,00	0,00	0,00
RedemptionFunds														
1801_FC	1801_FC Bright LifeCycle Fund Neutraal		EUR	01-06-2021	01-06-2021	29.781,17	14,26	1,00000	0,00	-424.761,14	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 RedemptionFunds									0,00	-424.761,14	0,00	0,00	0,00	0,00
Total Mutual Funds									0,00	4.808.027,27	0,00	0,00	0,00	0,00
Total Bright LifeCycle Fund Neutraal - Liability									0,00	4.808.027,27	0,00	0,00	0,00	0,00
Total Bright LifeCycle Fund Neutraal									-4.778.761,46	14.528,14	-16.574,68	0,00	-1.035,39	0,00



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