

QRT Fideuram Vita: S.02.01.02

Annex I

S.02.01.02

Balance sheet

(euro thousand)

Assets		Solvency II value
		C0010
Intangible assets	R0030	-
Deferred tax assets	R0040	46,176
Pension benefit surplus	R0050	-
Property, plant & equipment held for own use	R0060	3,928
Investments (other than assets held for index-linked and unit-linked contracts)	R0070	7,555,331
Property (other than for own use)	R0080	-
Holdings in related undertakings, including participations	R0090	-
Equities	R0100	146,433
Equities - listed	R0110	146,280
Equities - unlisted	R0120	153
Bonds	R0130	6,615,114
Government Bonds	R0140	4,820,690
Corporate Bonds	R0150	1,324,183
Structured notes	R0160	470,240
Collateralised securities	R0170	-
Collective Investments Undertakings	R0180	791,834
Derivatives	R0190	1,951
Deposits other than cash equivalents	R0200	-
Other investments	R0210	-
Assets held for index-linked and unit-linked contracts	R0220	34,852,800
Loans and mortgages	R0230	297
Loans on policies	R0240	297
Loans and mortgages to individuals	R0250	-
Other loans and mortgages	R0260	-
Reinsurance recoverables from:	R0270	-
Non-life and health similar to non-life	R0280	-
Non-life excluding health	R0290	-
Health similar to non-life	R0300	-
Life and health similar to life, excluding health and index-linked and unit-linked	R0310	-
Health similar to life	R0320	-
Life excluding health and index-linked and unit-linked	R0330	-
Life index-linked and unit-linked	R0340	-
Deposits to cedants	R0350	-
Insurance and intermediaries receivables	R0360	857
Reinsurance receivables	R0370	2,043
Receivables (trade, not insurance)	R0380	542,274
Own shares (held directly)	R0390	-
Amounts due in respect of own fund items or initial fund called up but not yet paid in	R0400	-
Cash and cash equivalents	R0410	501,289
Any other assets, not elsewhere shown	R0420	167,542
Total assets	R0500	43,672,536