



Prudential Annuities Limited

Returns under the Insurance Companies Act 1982 and the
Insurance Companies (Accounts and Statements)
Regulations 1996 (as amended)

For the year ended 31 December 2000

SCHEDULES 1, 3, 4 AND 6

Incorporated and Registered in England and Wales Registered number 2554213
Registered office 142 Holborn Bars London EC1N 2NH

Contents

		Page
Schedule 1		
Form 9	Statement of solvency	2
Form 10	Statement of net assets	4
Form 13	Analysis of admissible assets	5
Form 14	Long term business liabilities and margins	11
Form 15	Liabilities (other than long term business)	12
Form 16	Profit and loss account (non-technical account)	13
Form 17	Analysis of derivative contracts	14
Schedule 3		
Form 40	Long term business: Revenue account	16
Form 41	Long term business: Analysis of premiums and expenses	17
Form 42	Long term business: Analysis of claims	18
	Notes to Schedules 1 and 3 of the return	19
	Statement of information on derivative contracts	23
	Statement of information on shareholder controllers	26
	Statement of information on the Appointed Actuary	27
Schedule 4		
	Abstract of the valuation report	29
Form 46	Long term business: Summary of changes in ordinary long term business	38
Form 47	Long term business: Analysis of new ordinary long term business	40
Form 48	Long term business: Expected income from admissible assets not held to match liabilities in respect of linked benefits	42
Form 49	Long term business: Analysis of admissible fixed interest and variable yield securities not held to match liabilities in respect of linked benefits	43
Form 51	Long term business: Valuation summary of non-linked contracts (other than accumulating with-profits policies)	44
Form 54	Long term business: Valuation summary of index linked contracts	46
Form 56	Long term business: Analysis of assets and liabilities matching investment liabilities in respect of index linked benefits	47
Form 57	Long term business: Matching rectangle	48
Form 58	Long term business: Valuation result and distribution of surplus	52
Form 60	Required minimum margin	53
	Notes to Schedule 4 of the return	54
Schedule 6		
	Directors' Certificate	55
	Appointed Actuary's Certificate	58
	Auditors' Report	59

Statement of solvency

Name of company **Prudential Annuities Limited**

Global business

Financial year ended **31st December 2000**

R9	Company registration number	GL/UK/CM	Period ended			Units
			day	month	year	
	2554213	GL	31	12	2000	£000
	As at the end of this financial year	As at the end of the previous year	Source			
	1	2	Form	Line	Column	

GENERAL BUSINESS**Available assets**

Other than long term business assets allocated towards general business required minimum margin	11			See instructions 1 and 2
---	----	--	--	--------------------------

Required minimum margin

Required minimum margin for general business	12			12 . 49
Excess (deficiency) of available assets over the required minimum margin (11-12)	13			

LONG TERM BUSINESS**Available assets**

Long term business admissible assets	21	11169047	10128938	10 . 11
Other than long term business assets allocated towards long term business required minimum margin	22	564346	535949	See instructions 1 and 3
Total mathematical reserves (after distribution of surplus)	23	11066571	10069737	See instruction 4
Other insurance and non-insurance liabilities	24	97297	59201	See instruction 5
Available assets for long term business required minimum margin (21+22-23-24)	25	569525	535949	

Implicit Items admitted under regulation 23(5) of the Insurance Companies Regulations 1994

Future profits	31			
Zillmerising	32			
Hidden reserves	33			

Total of available assets and implicit items (25+31+32+33)	34	569525	535949	
--	----	--------	--------	--

Required minimum margin

Required minimum margin for long term business	41	442858	402788	60 . 69
Explicit required minimum margin (1/6 x 41, or minimum guarantee fund if greater)	42	73810	67131	
Excess (deficiency) of available assets over explicit required minimum margin (25-42)	43	495715	468818	
Excess (deficiency) of available assets and implicit items over the required minimum margin (34-41)	44	126667	133161	

CONTINGENT LIABILITIES

Quantifiable contingent liabilities in respect of other than long term business as shown in a supplementary note to Form 15	51			See instruction 6
Quantifiable contingent liabilities in respect of long term business as shown in a supplementary note to Form 14	52			See instruction 6

