

# Bank of England PRA

## Annex IA: Templates for reporting on own funds and own funds requirements for SDDTs and SDDT consolidation entities

March 2026



[Annex IA: SC 01.00 – Own Funds for SDDTS](#)

[Annex IA: SC 02.00 – Own Funds Requirements for SDDTs](#)

[Annex IA: SC 03.00 – Capital Ratios and capital levels for SDDTs](#)

[Annex IA: SC 04.00 – Memorandum items for SDDTs](#)

[Annex IA: SC 06.01 – Group solvency: Information on affiliates of SDDTs - Total](#)

[Annex IA: SC 06.02 – Group solvency: Information on affiliates of SDDTs](#)

[Annex IA: SC 07.00 - Credit and counterparty credit risks and free deliveries:  
standardised approach to capital requirements for SDDTs](#)

[Annex IA: SC 09.01 - Geographical breakdown of exposures by residence of the  
obligor: SA exposures for SDDTs](#)

[Annex IA: SC 09.04 - Breakdown of relevant credit exposures of SDDTs by Country](#)

[Annex IA: SC 13.01 - Credit risk: securitisations for SDDTs](#)

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[Annex IA: SC 14.01 - Detailed information on securitisations by approach for SDDTs](#)

[Annex AI: SC 34.00 – Information on derivatives, securities financing and long  
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[Annex IA: SC 16.00 – Operational Risk for SDDTs](#)

[Annex IA: SC 22.00 - Information on foreign exchange risk for SDDTs](#)

[Annex IA: SC 90.00 - Size of SDDTs' trading business](#)