

# Bank of England PRA

## Appendix 15: Final mapping of SDDT reporting template codes

**Policy statement | PS4/26**

January 2026

Effective from 1 January 2027



# Final mapping of SDDT reporting template codes

The table below provides a mapping of the template codes that were included in CP7/24 to the final template codes. This table excludes descope templates.

Reporting codes consulted on in CP7/24				
CP7/24 code	PS4/26 code	Final title	Proposal in CP7/24	Final in PS4/26
C 01.00S	SC 01.00	Own Funds for SDDTS	Amend	Amend
OF 02.00S	SC 02.00	Own Funds Requirements for SDDTs	Amend	Amend
C 04.00S	SC 04.00	Memorandum items for SDDTs	Amend	Amend
C 06.01S	SC 06.01	Group solvency: Information on affiliates of SDDTs - Total	Amend	Amend
C 06.02S	SC 06.02	Group solvency: Information on affiliates of SDDTs	Amend	Amend
OF 07.00S	SC 07.00	Credit and counterparty credit risks and free deliveries: standardised approach to capital requirements for SDDTs	Amend	Amend
OF 09.01	SC 09.01	Geographical breakdown of exposures by residence of the obligor: SA exposures for SDDTs	Amend instructions only	Create SDDT copy
OF 09.04S	SC 09.04	Breakdown of relevant credit exposures of SDDTs by Country	Amend	Amend
C 13.01S	SC 13.01	Credit risk: securitisations for SDDTs	Amend	Amend
C 14.00S	SC 14.00	Detailed information on securitisations for SDDTs	Amend	Amend
C 14.01	SC 14.01	Detailed information on securitisations by approach for SDDTs	Amend instructions only	Amend

OF 16.00	SC 16.00	Operational risk for SDDTs	No Change	Create SDDT copy
OF 22.00S	SC 22.00	Information on foreign exchange risk for SDDTs	Amend	Amend
C 34.XXS	SC 34.00	Information on derivatives, securities financing and long settlement transactions of SDDTs	New	New
OF 90.00S	SC 90.00	Size of SDDTs' trading business	Amend	Amend
C 28.00	No change	Exposures in the non-trading and trading book	Amend instructions only	Amend instructions only
C 29.00	No Change	Detail of the exposures to individual clients within groups of connected clients	Amend instructions only	Amend instructions only
L 47.00	No Change	Leverage ratio calculation	Amend	Amend
PRA111	No change	Stress test data	Amend	Amend
PRA113S	PRA117	Capital+ forecast semi-annual for SDDTs and SDDT consolidation entities	Amend	Amend
PRA114S	PRA118	Capital+ forecast annual for SDDTs and SDDT consolidation entities	Amend	Amend
FSA071S	PRA119	Firm information and Pillar 2A summary for SDDTs and SDDT consolidation entities	Amend	Amend
<b>Reporting codes not included in CP7/24 but included in PS4/26</b>				
C 03.00	SC 03.00	Capital Ratios and capital levels for SDDTs	n/a	Amend