

Guidance Note

Validation and verification of the '8.5 Large Exposures' Sheet

Relevant to the JFSC's prudential reporting requirements of OIBs

Issued: September 2019

1 Overview

General points

- 1.1 The validation and verification checks performed on submission are set out herein.
- 1.2 Excel data validation in the template is limited as follows:
 - 1.2.1 For monetary amounts, cells have been restricted so that only integers in the range -1,000,000,000 to +1,000,000,000 can be entered, unless otherwise noted. As the unit is £1,000, this means that values of +/- £1 trillion are permitted.
 - 1.2.2 Excel only checks validation on direct input and/or if manually requested so it should not be considered to be a failsafe – *OIBs* should check their data and the *JFSC* will check the data on submission.
 - 1.2.3 Submission of the template to the *JFSC* will prompt the checks to run. If all checks re passed, the submission will be accepted, this fact communicated to the *OIB* together with a list of any warnings.
- 1.3 In the tables below, both the item (in bold) and the Excel Location (Sheet and Cell reference) are provided.
- 1.4 When a test is failed, the message received will be as described herein.
- 1.5 The '**Check**' is a unique identifier for each test, provided within the message to enable the recipient to match the error message to this guidance.

2 Data input validation

Validation of cells where data entry expected or that should be left blank

2.1 The table in this Section outlines the tests performed on cells where data entry is expected or that should be left blank (and are locked in the Excel workbook).

Check	Sheet	Item	Column	Cell Ref	Validation Message
1	8.5 Large Exposures	LE.1	Connected to bank?	D3	Input must be Y or N
2	8.5 Large Exposures	LE.1	Outstanding Amount	E3	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
3	8.5 Large Exposures	LE.1	Facility Amount	F3	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
4	8.5 Large Exposures	LE.1	Provision	G3	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
5	8.5 Large Exposures	LE.1	Performing?	H3	Input must be Y or N
6	8.5 Large Exposures	LE.1	Parental Guarantee or Loan Take-Over Agreement	I3	Input must be Y or N
7	8.5 Large Exposures	LE.1	Collateral (Cash, Govt or Other)	J3	Input must be text, between 2 and 50 characters
8	8.5 Large Exposures	LE.1	Collateral Cover %	K3	Input must be a percentage between 0 and 1,000%- enter 1,000% if exceeds maximum
9	8.5 Large Exposures	LE.1	Currency	L3	Input must be 3 digit currency ISO code
10	8.5 Large Exposures	LE.1	Maturity Date	M3	Must be a date between 1/1/2019 and 31/12/2119
11	8.5 Large Exposures	LE.2	Connected to bank?	D4	Input must be Y or N
12	8.5 Large Exposures	LE.2	Outstanding Amount	E4	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
13	8.5 Large Exposures	LE.2	Facility Amount	F4	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000

Check	Sheet	Item	Column	Cell Ref	Validation Message
14	8.5 Large Exposures	LE.2	Provision	G4	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
15	8.5 Large Exposures	LE.2	Performing?	H4	Input must be Y or N
16	8.5 Large Exposures	LE.2	Parental Guarantee or Loan Take-Over Agreement	I4	Input must be Y or N
17	8.5 Large Exposures	LE.2	Collateral (Cash, Govt or Other)	J4	Input must be text, between 2 and 50 characters
18	8.5 Large Exposures	LE.2	Collateral Cover %	K4	Input must be a percentage between 0 and 1,000%- enter 1,000% if exceeds maximum
19	8.5 Large Exposures	LE.2	Currency	L4	Input must be 3 digit currency ISO code
20	8.5 Large Exposures	LE.2	Maturity Date	M4	Must be a date between 1/1/2019 and 31/12/2119
21	8.5 Large Exposures	LE.3	Connected to bank?	D5	Input must be Y or N
22	8.5 Large Exposures	LE.3	Outstanding Amount	E5	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
23	8.5 Large Exposures	LE.3	Facility Amount	F5	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
24	8.5 Large Exposures	LE.3	Provision	G5	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
25	8.5 Large Exposures	LE.3	Performing?	H5	Input must be Y or N
26	8.5 Large Exposures	LE.3	Parental Guarantee or Loan Take-Over Agreement	I5	Input must be Y or N
27	8.5 Large Exposures	LE.3	Collateral (Cash, Govt or Other)	J5	Input must be text, between 2 and 50 characters
28	8.5 Large Exposures	LE.3	Collateral Cover %	K5	Input must be a percentage between 0 and 1,000%- enter 1,000% if exceeds maximum

Check	Sheet	Item	Column	Cell Ref	Validation Message
29	8.5 Large Exposures	LE.3	Currency	L5	Input must be 3 digit currency ISO code
30	8.5 Large Exposures	LE.3	Maturity Date	M5	Must be a date between 1/1/2019 and 31/12/2119
31	8.5 Large Exposures	LE.4	Connected to bank?	D6	Input must be Y or N
32	8.5 Large Exposures	LE.4	Outstanding Amount	E6	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
33	8.5 Large Exposures	LE.4	Facility Amount	F6	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
34	8.5 Large Exposures	LE.4	Provision	G6	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
35	8.5 Large Exposures	LE.4	Performing?	H6	Input must be Y or N
36	8.5 Large Exposures	LE.4	Parental Guarantee or Loan Take-Over Agreement	I6	Input must be Y or N
37	8.5 Large Exposures	LE.4	Collateral (Cash, Govt or Other)	J6	Input must be text, between 2 and 50 characters
38	8.5 Large Exposures	LE.4	Collateral Cover %	K6	Input must be a percentage between 0 and 1,000%- enter 1,000% if exceeds maximum
39	8.5 Large Exposures	LE.4	Currency	L6	Input must be 3 digit currency ISO code
40	8.5 Large Exposures	LE.4	Maturity Date	M6	Must be a date between 1/1/2019 and 31/12/2119
41	8.5 Large Exposures	LE.5	Connected to bank?	D7	Input must be Y or N
42	8.5 Large Exposures	LE.5	Outstanding Amount	E7	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
43	8.5 Large Exposures	LE.5	Facility Amount	F7	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
44	8.5 Large Exposures	LE.5	Provision	G7	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000

Check	Sheet	Item	Column	Cell Ref	Validation Message
45	8.5 Large Exposures	LE.5	Performing?	H7	Input must be Y or N
46	8.5 Large Exposures	LE.5	Parental Guarantee or Loan Take-Over Agreement	I7	Input must be Y or N
47	8.5 Large Exposures	LE.5	Collateral (Cash, Govt or Other)	J7	Input must be text, between 2 and 50 characters
48	8.5 Large Exposures	LE.5	Collateral Cover %	K7	Input must be a percentage between 0 and 1,000%- enter 1,000% if exceeds maximum
49	8.5 Large Exposures	LE.5	Currency	L7	Input must be 3 digit currency ISO code
50	8.5 Large Exposures	LE.5	Maturity Date	M7	Must be a date between 1/1/2019 and 31/12/2119
51	8.5 Large Exposures	LE.6	Connected to bank?	D8	Input must be Y or N
52	8.5 Large Exposures	LE.6	Outstanding Amount	E8	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
53	8.5 Large Exposures	LE.6	Facility Amount	F8	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
54	8.5 Large Exposures	LE.6	Provision	G8	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
55	8.5 Large Exposures	LE.6	Performing?	H8	Input must be Y or N
56	8.5 Large Exposures	LE.6	Parental Guarantee or Loan Take-Over Agreement	I8	Input must be Y or N
57	8.5 Large Exposures	LE.6	Collateral (Cash, Govt or Other)	J8	Input must be text, between 2 and 50 characters
58	8.5 Large Exposures	LE.6	Collateral Cover %	K8	Input must be a percentage between 0 and 1,000%- enter 1,000% if exceeds maximum
59	8.5 Large Exposures	LE.6	Currency	L8	Input must be 3 digit currency ISO code

Check	Sheet	Item	Column	Cell Ref	Validation Message
60	8.5 Large Exposures	LE.6	Maturity Date	M8	Must be a date between 1/1/2019 and 31/12/2119
61	8.5 Large Exposures	LE.7	Connected to bank?	D9	Input must be Y or N
62	8.5 Large Exposures	LE.7	Outstanding Amount	E9	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
63	8.5 Large Exposures	LE.7	Facility Amount	F9	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
64	8.5 Large Exposures	LE.7	Provision	G9	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
65	8.5 Large Exposures	LE.7	Performing?	H9	Input must be Y or N
66	8.5 Large Exposures	LE.7	Parental Guarantee or Loan Take-Over Agreement	I9	Input must be Y or N
67	8.5 Large Exposures	LE.7	Collateral (Cash, Govt or Other)	J9	Input must be text, between 2 and 50 characters
68	8.5 Large Exposures	LE.7	Collateral Cover %	K9	Input must be a percentage between 0 and 1,000%- enter 1,000% if exceeds maximum
69	8.5 Large Exposures	LE.7	Currency	L9	Input must be 3 digit currency ISO code
70	8.5 Large Exposures	LE.7	Maturity Date	M9	Must be a date between 1/1/2019 and 31/12/2119
71	8.5 Large Exposures	LE.8	Connected to bank?	D10	Input must be Y or N
72	8.5 Large Exposures	LE.8	Outstanding Amount	E10	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
73	8.5 Large Exposures	LE.8	Facility Amount	F10	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
74	8.5 Large Exposures	LE.8	Provision	G10	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
75	8.5 Large Exposures	LE.8	Performing?	H10	Input must be Y or N

Check	Sheet	Item	Column	Cell Ref	Validation Message
76	8.5 Large Exposures	LE.8	Parental Guarantee or Loan Take-Over Agreement	I10	Input must be Y or N
77	8.5 Large Exposures	LE.8	Collateral (Cash, Govt or Other)	J10	Input must be text, between 2 and 50 characters
78	8.5 Large Exposures	LE.8	Collateral Cover %	K10	Input must be a percentage between 0 and 1,000%- enter 1,000% if exceeds maximum
79	8.5 Large Exposures	LE.8	Currency	L10	Input must be 3 digit currency ISO code
80	8.5 Large Exposures	LE.8	Maturity Date	M10	Must be a date between 1/1/2019 and 31/12/2119
81	8.5 Large Exposures	LE.9	Connected to bank?	D11	Input must be Y or N
82	8.5 Large Exposures	LE.9	Outstanding Amount	E11	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
83	8.5 Large Exposures	LE.9	Facility Amount	F11	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
84	8.5 Large Exposures	LE.9	Provision	G11	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
85	8.5 Large Exposures	LE.9	Performing?	H11	Input must be Y or N
86	8.5 Large Exposures	LE.9	Parental Guarantee or Loan Take-Over Agreement	I11	Input must be Y or N
87	8.5 Large Exposures	LE.9	Collateral (Cash, Govt or Other)	J11	Input must be text, between 2 and 50 characters
88	8.5 Large Exposures	LE.9	Collateral Cover %	K11	Input must be a percentage between 0 and 1,000%- enter 1,000% if exceeds maximum
89	8.5 Large Exposures	LE.9	Currency	L11	Input must be 3 digit currency ISO code
90	8.5 Large Exposures	LE.9	Maturity Date	M11	Must be a date between 1/1/2019 and 31/12/2119

Check	Sheet	Item	Column	Cell Ref	Validation Message
91	8.5 Large Exposures	LE.10	Connected to bank?	D12	Input must be Y or N
92	8.5 Large Exposures	LE.10	Outstanding Amount	E12	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
93	8.5 Large Exposures	LE.10	Facility Amount	F12	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
94	8.5 Large Exposures	LE.10	Provision	G12	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
95	8.5 Large Exposures	LE.10	Performing?	H12	Input must be Y or N
96	8.5 Large Exposures	LE.10	Parental Guarantee or Loan Take-Over Agreement	I12	Input must be Y or N
97	8.5 Large Exposures	LE.10	Collateral (Cash, Govt or Other)	J12	Input must be text, between 2 and 50 characters
98	8.5 Large Exposures	LE.10	Collateral Cover %	K12	Input must be a percentage between 0 and 1,000%- enter 1,000% if exceeds maximum
99	8.5 Large Exposures	LE.10	Currency	L12	Input must be 3 digit currency ISO code
100	8.5 Large Exposures	LE.10	Maturity Date	M12	Must be a date between 1/1/2019 and 31/12/2119