Jersey Financial Services Commission

Guidance Note

Validation and verification of the ’11.3 Whole-bank Liquidity Data’ 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	**11.3 Whole-bank Liquidity Data**	**LCR.1**	**Approach used**	C3	Input must be LCR: Y or LCR: N
2	**11.3 Whole-bank Liquidity Data**	**LCR.1**	**Amount 1**	D3	Must be blank
3	**11.3 Whole-bank Liquidity Data**	**LCR.1**	**Amount 2**	E3	Must be blank
4	**11.3 Whole-bank Liquidity Data**	**LCR.2**	**Approach used**	C4	Must be blank
5	**11.3 Whole-bank Liquidity Data**	**LCR.2**	**Amount 1**	D4	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
6	**11.3 Whole-bank Liquidity Data**	**LCR.2**	**Amount 2**	C5	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
8	**11.3 Whole-bank Liquidity Data**	**LCR.3**	**Amount 1**	D5	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
9	**11.3 Whole-bank Liquidity Data**	**LCR.3**	**Amount 2**	E5	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
10	**11.3 Whole-bank Liquidity Data**	**LCR.4**	**Approach used**	C6	Must be blank
11	**11.3 Whole-bank Liquidity Data**	**LCR.4**	**Amount 1**	D6	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
12	**11.3 Whole-bank Liquidity Data**	**LCR.4**	**Amount 2**	E6	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
13	**11.3 Whole-bank Liquidity Data**	**LCR.5**	**Approach used**	C7	Must be blank
14	**11.3 Whole-bank Liquidity Data**	**LCR.5**	**Amount 1**	D7	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
15	**11.3 Whole-bank Liquidity Data**	**LCR.5**	**Amount 2**	E7	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
16	**11.3 Whole-bank Liquidity Data**	**LCR.6**	**Approach used**	C8	Must be blank
17	**11.3 Whole-bank Liquidity Data**	**LCR.6**	**Amount 1**	D8	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
18	**11.3 Whole-bank Liquidity Data**	**LCR.6**	**Amount 2**	E8	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
19	**11.3 Whole-bank Liquidity Data**	**LCR.7**	**Approach used**	C9	Must be blank
20	**11.3 Whole-bank Liquidity Data**	**LCR.7**	**Amount 1**	D9	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
21	**11.3 Whole-bank Liquidity Data**	**LCR.7**	**Amount 2**	E9	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
22	**11.3 Whole-bank Liquidity Data**	**LCR.8**	**Approach used**	C10	Must be blank
23	**11.3 Whole-bank Liquidity Data**	**LCR.8**	**Amount 1**	D10	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
24	**11.3 Whole-bank Liquidity Data**	**LCR.8**	**Amount 2**	E10	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
25	**11.3 Whole-bank Liquidity Data**	**LCR.9**	**Approach used**	C11	Must be blank
26	**11.3 Whole-bank Liquidity Data**	**LCR.9**	**Amount 1**	D11	Input must be a percentage between 0 and 1,000% - enter 1,000% if exceeds maximum
27	**11.3 Whole-bank Liquidity Data**	**LCR.9**	**Amount 2**	E11	Input must be a percentage between 0 and 1,000% - enter 1,000% if exceeds maximum
28	**11.3 Whole-bank Liquidity Data**	**LCR.10**	**Approach used**	C12	Must be blank
29	**11.3 Whole-bank Liquidity Data**	**LCR.10**	**Amount 1**	D12	Input must be a percentage between 0 and 1,000% - enter 1,000% if exceeds maximum
30	**11.3 Whole-bank Liquidity Data**	**LCR.10**	**Amount 2**	E12	Input must be a percentage between 0 and 1,000% - enter 1,000% if exceeds maximum
31	**11.3 Whole-bank Liquidity Data**	**NSFR.1**	**Approach used**	C13	Input must be NSFR: Y or NSFR: N

Check	Sheet	Item	Column	Cell Ref	Validation Message
32	**11.3 Whole-bank Liquidity Data**	**NSFR.1**	**Amount 1**	D13	Must be blank
33	**11.3 Whole-bank Liquidity Data**	**NSFR.1**	**Amount 2**	E13	Must be blank
34	**11.3 Whole-bank Liquidity Data**	**NSFR.2**	**Approach used**	C14	Must be blank
35	**11.3 Whole-bank Liquidity Data**	**NSFR.2**	**Amount 1**	D14	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
36	**11.3 Whole-bank Liquidity Data**	**NSFR.2**	**Amount 2**	E14	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
37	**11.3 Whole-bank Liquidity Data**	**NSFR.3**	**Approach used**	C15	Must be blank
38	**11.3 Whole-bank Liquidity Data**	**NSFR.3**	**Amount 1**	D15	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
39	**11.3 Whole-bank Liquidity Data**	**NSFR.3**	**Amount 2**	E15	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
40	**11.3 Whole-bank Liquidity Data**	**NSFR.4**	**Approach used**	C16	Must be blank
41	**11.3 Whole-bank Liquidity Data**	**NSFR.4**	**Amount 1**	D16	Input must be a percentage between 0 and 1,000% - enter 1,000% if exceeds maximum
42	**11.3 Whole-bank Liquidity Data**	**NSFR.4**	**Amount 2**	E16	Input must be a percentage between 0 and 1,000% - enter 1,000% if exceeds maximum

Check	Sheet	Item	Column	Cell Ref	Validation Message
43	**11.3 Whole-bank Liquidity Data**	**NSFR.5**	**Approach used**	C17	Must be blank
44	**11.3 Whole-bank Liquidity Data**	**NSFR.5**	**Amount 1**	D17	Input must be a percentage between 0 and 1,000% - enter 1,000% if exceeds maximum
45	**11.3 Whole-bank Liquidity Data**	**NSFR.5**	**Amount 2**	E17	Input must be a percentage between 0 and 1,000% - enter 1,000% if exceeds maximum
46	**11.3 Whole-bank Liquidity Data**	**Metric 1.1**	**Approach used**	C18	Input must be text: name of Metric 1
47	**11.3 Whole-bank Liquidity Data**	**Metric 1.1**	**Amount 1**	D18	Must be blank
48	**11.3 Whole-bank Liquidity Data**	**Metric 1.1**	**Amount 2**	E18	Must be blank
49	**11.3 Whole-bank Liquidity Data**	**Metric 1.2**	**Approach used**	C19	Must be blank
50	**11.3 Whole-bank Liquidity Data**	**Metric 1.2**	**Amount 1**	D19	Input must be a percentage between 0 and 1,000% - enter 1,000% if exceeds maximum
51	**11.3 Whole-bank Liquidity Data**	**Metric 1.2**	**Amount 2**	E19	Input must be a percentage between 0 and 1,000% - enter 1,000% if exceeds maximum
52	**11.3 Whole-bank Liquidity Data**	**Metric 1.3**	**Approach used**	C20	Must be blank
53	**11.3 Whole-bank Liquidity Data**	**Metric 1.3**	**Amount 1**	D20	Input must be a percentage between 0 and 1,000% - enter 1,000% if exceeds maximum

Check	Sheet	Item	Column	Cell Ref	Validation Message
54	**11.3 Whole-bank Liquidity Data**	**Metric 1.3**	**Amount 2**	E20	Input must be a percentage between 0 and 1,000% - enter 1,000% if exceeds maximum
55	**11.3 Whole-bank Liquidity Data**	**Metric 1.4**	**Approach used**	C21	Must be blank
56	**11.3 Whole-bank Liquidity Data**	**Metric 1.4**	**Amount 1**	D21	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
57	**11.3 Whole-bank Liquidity Data**	**Metric 1.4**	**Amount 2**	E21	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
58	**11.3 Whole-bank Liquidity Data**	**Metric 1.5**	**Approach used**	C22	Must be blank
59	**11.3 Whole-bank Liquidity Data**	**Metric 1.5**	**Amount 1**	D22	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
60	**11.3 Whole-bank Liquidity Data**	**Metric 1.5**	**Amount 2**	E22	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
61	**11.3 Whole-bank Liquidity Data**	**Metric 2.1**	**Approach used**	C23	Input must be text: name of Metric 2
62	**11.3 Whole-bank Liquidity Data**	**Metric 2.1**	**Amount 1**	D23	Must be blank
63	**11.3 Whole-bank Liquidity Data**	**Metric 2.1**	**Amount 2**	E23	Must be blank
64	**11.3 Whole-bank Liquidity Data**	**Metric 2.2**	**Approach used**	C24	Must be blank

Check	Sheet	Item	Column	Cell Ref	Validation Message
65	**11.3 Whole-bank Liquidity Data**	**Metric 2.2**	**Amount 1**	D24	Input must be a percentage between 0 and 1,000% - enter 1,000% if exceeds maximum
66	**11.3 Whole-bank Liquidity Data**	**Metric 2.2**	**Amount 2**	E24	Input must be a percentage between 0 and 1,000% - enter 1,000% if exceeds maximum
67	**11.3 Whole-bank Liquidity Data**	**Metric 2.3**	**Approach used**	C25	Must be blank
68	**11.3 Whole-bank Liquidity Data**	**Metric 2.3**	**Amount 1**	D25	Input must be a percentage between 0 and 1,000% - enter 1,000% if exceeds maximum
69	**11.3 Whole-bank Liquidity Data**	**Metric 2.3**	**Amount 2**	E25	Input must be a percentage between 0 and 1,000% - enter 1,000% if exceeds maximum
70	**11.3 Whole-bank Liquidity Data**	**Metric 2.4**	**Approach used**	C26	Must be blank
71	**11.3 Whole-bank Liquidity Data**	**Metric 2.4**	**Amount 1**	D26	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
72	**11.3 Whole-bank Liquidity Data**	**Metric 2.4**	**Amount 2**	E26	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
73	**11.3 Whole-bank Liquidity Data**	**Metric 2.5**	**Approach used**	C27	Must be blank
74	**11.3 Whole-bank Liquidity Data**	**Metric 2.5**	**Amount 1**	D27	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
75	**11.3 Whole-bank Liquidity Data**	**Metric 2.5**	**Amount 2**	E27	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000

3 Calculation checks

Validation of cells where there is a calculation

3.1 There are no calculations in this Excel workbook.

4 Logical checks

Checks that the data entered is not inconsistent. Fails are highlighted in **Red** in the template.

Check	Sheet	Item(s)	Column	Range	Validation Message
76	**11.3 Whole-bank Liquidity Data**	**LCR.2 – LCR.10**	**Amount 1 & Amount 2**	D4:E12	If LCR.1 Approach used is "LCR: N" then the LCR data entry cells must be blank.
77	**11.3 Whole-bank Liquidity Data**	**NSFR.2 – NSFR.5**	**Amount 1 & Amount 2**	D14:E17	If NSFR.1 Approach used is "NSFR: N" then ~~all~~ the NSFR data entry cells must be blank.
78	**11.3 Whole-bank Liquidity Data**	**Metric 1.2 – Metric 1.5**	**Amount 1 & Amount 2**	D19:E22	If Metric 1.1 Approach used is blank then the Metric 1 data entry cells must be blank.
79	**11.3 Whole-bank Liquidity Data**	**Metric 2.2 – Metric 2.5**	**Amount 1 & Amount 2**	D24:E27	If Metric 2.1 Approach used is blank then the Metric 2 data entry cells must be blank.