

# Guidance Note

## Validation and verification of the '5.6 OTC' 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). Calculated fields are addressed in Section 3.

Check	Sheet	Item	Column	Cell Ref	Validation Message
1	5.6 OTC	N.1.1	Amount	C3	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
2	5.6 OTC	N.1.1	Positive Mark-to-Market	D3	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
3	5.6 OTC	N.1.2	Amount	C4	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
4	5.6 OTC	N.1.2	Positive Mark-to-Market	D4	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
5	5.6 OTC	N.1.3	Amount	C5	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
6	5.6 OTC	N.1.3	Positive Mark-to-Market	D5	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
7	5.6 OTC	N.2.1	Amount	C7	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
8	5.6 OTC	N.2.1	Positive Mark-to-Market	D7	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
9	5.6 OTC	N.2.2	Amount	C8	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
10	5.6 OTC	N.2.2	Positive Mark-to-Market	D8	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
11	5.6 OTC	N.2.3	Amount	C9	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
12	5.6 OTC	N.2.3	Positive Mark-to-Market	D9	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
13	5.6 OTC	N.3.1	Amount	C11	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	5.6 OTC	N.3.1	Positive Mark-to-Market	D11	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
15	5.6 OTC	N.3.2	Amount	C12	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
16	5.6 OTC	N.3.2	Positive Mark-to-Market	D12	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
17	5.6 OTC	N.3.3	Amount	C13	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
18	5.6 OTC	N.3.3	Positive Mark-to-Market	D13	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
19	5.6 OTC	N.4.1	Amount	C15	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
20	5.6 OTC	N.4.1	Positive Mark-to-Market	D15	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
21	5.6 OTC	N.4.2	Amount	C16	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
22	5.6 OTC	N.4.2	Positive Mark-to-Market	D16	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
23	5.6 OTC	N.4.3	Amount	C17	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
24	5.6 OTC	N.4.3	Positive Mark-to-Market	D17	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
25	5.6 OTC	N.5.1	Amount	C19	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
26	5.6 OTC	N.5.1	Positive Mark-to-Market	D19	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
27	5.6 OTC	N.5.2	Amount	C20	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
28	5.6 OTC	N.5.2	Positive Mark-to-Market	D20	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
29	5.6 OTC	N.5.3	Amount	C21	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
30	5.6 OTC	N.5.3	Positive Mark-to-Market	D21	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
31	5.6 OTC	N.6.1	Amount	C23	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
32	5.6 OTC	N.6.1	Positive Mark-to-Market	D23	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
33	5.6 OTC	N.6.2	Amount	C24	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
34	5.6 OTC	N.6.2	Positive Mark-to-Market	D24	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
35	5.6 OTC	N.7.1	Amount	C26	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
36	5.6 OTC	N.7.1	Positive Mark-to-Market	D26	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
37	5.6 OTC	N.7.2	Amount	C27	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
38	5.6 OTC	N.7.2	Positive Mark-to-Market	D27	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 The tables in this Section outline the tests performed on cells where the Excel workbook contains calculations.

Check	Sheet	Item	Column	Cell Ref	Excel
39	5.6 OTC	N.1.0	Amount	C6	=SUM(C3:C5)
40	5.6 OTC	N.1.0	Positive Mark-to-Market	D6	=SUM(D3:D5)
41	5.6 OTC	N.2.0	Amount	C10	=SUM(C7:C9)
42	5.6 OTC	N.2.0	Positive Mark-to-Market	D10	=SUM(D7:D9)
43	5.6 OTC	N.3.0	Amount	C14	=SUM(C11:C13)
44	5.6 OTC	N.3.0	Positive Mark-to-Market	D14	=SUM(D11:D13)
45	5.6 OTC	N.4.0	Amount	C18	=SUM(C15:C17)
46	5.6 OTC	N.4.0	Positive Mark-to-Market	D18	=SUM(D15:D17)
47	5.6 OTC	N.5.0	Amount	C22	=SUM(C19:C21)
48	5.6 OTC	N.5.0	Positive Mark-to-Market	D22	=SUM(D19:D21)
49	5.6 OTC	N.6.0	Amount	C25	=SUM(C23:C24)
50	5.6 OTC	N.6.0	Positive Mark-to-Market	D25	=SUM(D23:D24)
51	5.6 OTC	N.7.0	Amount	C28	=SUM(C26:C27)
52	5.6 OTC	N.7.0	Positive Mark-to-Market	D28	=SUM(D26:D27)