

Guidance Note

Validation and verification of the '10.2 HQLA Details' Sheet

Relevant to the JFSC's prudential reporting requirements of JIBs

Issued: March 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 – *JIBs* 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 *JIB* 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	10.2 HQLA Details	HH.1	Location - Jurisdiction	F3	Input must be 2 digit country ISO code
2	10.2 HQLA Details	HH.1	Type – HQLA Classification	G3	Input must be HQLA item number from list of items on HQLA page
3	10.2 HQLA Details	HH.1	Own Holdings	H3	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
4	10.2 HQLA Details	HH.1	Rehypothecated Holdings	I3	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
5	10.2 HQLA Details	HH.1	Amount Pledged	J3	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
6	10.2 HQLA Details	HH.1	Realisable Value	K3	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
7	10.2 HQLA Details	HH.1	Adjusted Amount	L3	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
8	10.2 HQLA Details	HH.1	Haircut Amount	M3	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
9	10.2 HQLA Details	HH.1	Repo Market Haircut	N3	Input must be a percentage between 0 and 100%
10	10.2 HQLA Details	HH.1	Repo Market Value	O3	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
11	10.2 HQLA Details	HH.1	Central Bank Haircut	P3	Input must be a percentage between 0 and 100%
12	10.2 HQLA Details	HH.1	Central Bank Value	Q3	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
13	10.2 HQLA Details	HH.2	Location - Jurisdiction	F4	Input must be 2 digit country ISO code

Check	Sheet	Item	Column	Cell Ref	Validation Message
14	10.2 HQLA Details	HH.2	Type – HQLA Classification	G4	Input must be HQLA item number from list of items on HQLA page
15	10.2 HQLA Details	HH.2	Own Holdings	H4	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
16	10.2 HQLA Details	HH.2	Rehypothecated Holdings	I4	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
17	10.2 HQLA Details	HH.2	Amount Pledged	J4	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
18	10.2 HQLA Details	HH.2	Realisable Value	K4	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
19	10.2 HQLA Details	HH.2	Adjusted Amount	L4	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
20	10.2 HQLA Details	HH.2	Haircut Amount	M4	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
21	10.2 HQLA Details	HH.2	Repo Market Haircut	N4	Input must be a percentage between 0 and 100%
22	10.2 HQLA Details	HH.2	Repo Market Value	O4	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
23	10.2 HQLA Details	HH.2	Central Bank Haircut	P4	Input must be a percentage between 0 and 100%
24	10.2 HQLA Details	HH.2	Central Bank Value	Q4	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
25	10.2 HQLA Details	HH.3	Location - Jurisdiction	F5	Input must be 2 digit country ISO code
26	10.2 HQLA Details	HH.3	Type – HQLA Classification	G5	Input must be HQLA item number from list of items on HQLA page
27	10.2 HQLA Details	HH.3	Own Holdings	H5	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
28	10.2 HQLA Details	HH.3	Rehypothecated Holdings	I5	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
29	10.2 HQLA Details	HH.3	Amount Pledged	J5	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
30	10.2 HQLA Details	HH.3	Realisable Value	K5	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	10.2 HQLA Details	HH.3	Adjusted Amount	L5	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
32	10.2 HQLA Details	HH.3	Haircut Amount	M5	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
33	10.2 HQLA Details	HH.3	Repo Market Haircut	N5	Input must be a percentage between 0 and 100%
34	10.2 HQLA Details	HH.3	Repo Market Value	O5	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
35	10.2 HQLA Details	HH.3	Central Bank Haircut	P5	Input must be a percentage between 0 and 100%
36	10.2 HQLA Details	HH.3	Central Bank Value	Q5	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
37	10.2 HQLA Details	HH.4	Location - Jurisdiction	F6	Input must be 2 digit country ISO code
38	10.2 HQLA Details	HH.4	Type – HQLA Classification	G6	Input must be HQLA item number from list of items on HQLA page
39	10.2 HQLA Details	HH.4	Own Holdings	H6	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
40	10.2 HQLA Details	HH.4	Rehypothecated Holdings	I6	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
41	10.2 HQLA Details	HH.4	Amount Pledged	J6	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
42	10.2 HQLA Details	HH.4	Realisable Value	K6	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
43	10.2 HQLA Details	HH.4	Adjusted Amount	L6	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
44	10.2 HQLA Details	HH.4	Haircut Amount	M6	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
45	10.2 HQLA Details	HH.4	Repo Market Haircut	N6	Input must be a percentage between 0 and 100%
46	10.2 HQLA Details	HH.4	Repo Market Value	O6	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
47	10.2 HQLA Details	HH.4	Central Bank Haircut	P6	Input must be a percentage between 0 and 100%

Check	Sheet	Item	Column	Cell Ref	Validation Message
48	10.2 HQLA Details	HH.4	Central Bank Value	Q6	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
49	10.2 HQLA Details	HH.5	Location - Jurisdiction	F7	Input must be 2 digit country ISO code
50	10.2 HQLA Details	HH.5	Type – HQLA Classification	G7	Input must be HQLA item number from list of items on HQLA page
51	10.2 HQLA Details	HH.5	Own Holdings	H7	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
52	10.2 HQLA Details	HH.5	Rehypothecated Holdings	I7	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
53	10.2 HQLA Details	HH.5	Amount Pledged	J7	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
54	10.2 HQLA Details	HH.5	Realisable Value	K7	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
55	10.2 HQLA Details	HH.5	Adjusted Amount	L7	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
56	10.2 HQLA Details	HH.5	Haircut Amount	M7	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
57	10.2 HQLA Details	HH.5	Repo Market Haircut	N7	Input must be a percentage between 0 and 100%
58	10.2 HQLA Details	HH.5	Repo Market Value	O7	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
59	10.2 HQLA Details	HH.5	Central Bank Haircut	P7	Input must be a percentage between 0 and 100%
60	10.2 HQLA Details	HH.5	Central Bank Value	Q7	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
61	10.2 HQLA Details	HH.6	Location - Jurisdiction	F8	Input must be 2 digit country ISO code
62	10.2 HQLA Details	HH.6	Type – HQLA Classification	G8	Input must be HQLA item number from list of items on HQLA page
63	10.2 HQLA Details	HH.6	Own Holdings	H8	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
64	10.2 HQLA Details	HH.6	Rehypothecated Holdings	I8	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
65	10.2 HQLA Details	HH.6	Amount Pledged	J8	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
66	10.2 HQLA Details	HH.6	Realisable Value	K8	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
67	10.2 HQLA Details	HH.6	Adjusted Amount	L8	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
68	10.2 HQLA Details	HH.6	Haircut Amount	M8	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
69	10.2 HQLA Details	HH.6	Repo Market Haircut	N8	Input must be a percentage between 0 and 100%
70	10.2 HQLA Details	HH.6	Repo Market Value	O8	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
71	10.2 HQLA Details	HH.6	Central Bank Haircut	P8	Input must be a percentage between 0 and 100%
72	10.2 HQLA Details	HH.6	Central Bank Value	Q8	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
73	10.2 HQLA Details	HH.7	Location - Jurisdiction	F9	Input must be 2 digit country ISO code
74	10.2 HQLA Details	HH.7	Type – HQLA Classification	G9	Input must be HQLA item number from list of items on HQLA page
75	10.2 HQLA Details	HH.7	Own Holdings	H9	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
76	10.2 HQLA Details	HH.7	Rehypothecated Holdings	I9	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
77	10.2 HQLA Details	HH.7	Amount Pledged	J9	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
78	10.2 HQLA Details	HH.7	Realisable Value	K9	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
79	10.2 HQLA Details	HH.7	Adjusted Amount	L9	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
80	10.2 HQLA Details	HH.7	Haircut Amount	M9	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
81	10.2 HQLA Details	HH.7	Repo Market Haircut	N9	Input must be a percentage between 0 and 100%

Check	Sheet	Item	Column	Cell Ref	Validation Message
82	10.2 HQLA Details	HH.7	Repo Market Value	O9	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
83	10.2 HQLA Details	HH.7	Central Bank Haircut	p9	Input must be a percentage between 0 and 100%
84	10.2 HQLA Details	HH.7	Central Bank Value	Q9	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
85	10.2 HQLA Details	HH.8	Location - Jurisdiction	F10	Input must be 2 digit country ISO code
86	10.2 HQLA Details	HH.8	Type – HQLA Classification	G10	Input must be HQLA item number from list of items on HQLA page
87	10.2 HQLA Details	HH.8	Own Holdings	H10	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
88	10.2 HQLA Details	HH.8	Rehypothecated Holdings	I10	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
89	10.2 HQLA Details	HH.8	Amount Pledged	J10	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
90	10.2 HQLA Details	HH.8	Realisable Value	K10	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
91	10.2 HQLA Details	HH.8	Adjusted Amount	L10	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
92	10.2 HQLA Details	HH.8	Haircut Amount	M10	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
93	10.2 HQLA Details	HH.8	Repo Market Haircut	N10	Input must be a percentage between 0 and 100%
94	10.2 HQLA Details	HH.8	Repo Market Value	O10	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
95	10.2 HQLA Details	HH.8	Central Bank Haircut	P10	Input must be a percentage between 0 and 100%
96	10.2 HQLA Details	HH.8	Central Bank Value	Q10	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
97	10.2 HQLA Details	HH.9	Location - Jurisdiction	F11	Input must be 2 digit country ISO code
98	10.2 HQLA Details	HH.9	Type – HQLA Classification	G11	Input must be HQLA item number from list of items on HQLA page

Check	Sheet	Item	Column	Cell Ref	Validation Message
99	10.2 HQLA Details	HH.9	Own Holdings	H11	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
100	10.2 HQLA Details	HH.9	Rehypothecated Holdings	I11	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
101	10.2 HQLA Details	HH.9	Amount Pledged	J11	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
102	10.2 HQLA Details	HH.9	Realisable Value	K11	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
103	10.2 HQLA Details	HH.9	Adjusted Amount	L11	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
104	10.2 HQLA Details	HH.9	Haircut Amount	M11	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
105	10.2 HQLA Details	HH.9	Repo Market Haircut	N11	Input must be a percentage between 0 and 100%
106	10.2 HQLA Details	HH.9	Repo Market Value	O11	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
107	10.2 HQLA Details	HH.9	Central Bank Haircut	P11	Input must be a percentage between 0 and 100%
108	10.2 HQLA Details	HH.9	Central Bank Value	Q11	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
109	10.2 HQLA Details	HH.10	Location - Jurisdiction	F12	Input must be 2 digit country ISO code
110	10.2 HQLA Details	HH.10	Type – HQLA Classification	G12	Input must be HQLA item number from list of items on HQLA page
111	10.2 HQLA Details	HH.10	Own Holdings	H12	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
112	10.2 HQLA Details	HH.10	Rehypothecated Holdings	I12	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
113	10.2 HQLA Details	HH.10	Amount Pledged	J12	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
114	10.2 HQLA Details	HH.10	Realisable Value	K12	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
115	10.2 HQLA Details	HH.10	Adjusted Amount	L12	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
116	10.2 HQLA Details	HH.10	Haircut Amount	M12	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
117	10.2 HQLA Details	HH.10	Repo Market Haircut	N12	Input must be a percentage between 0 and 100%
118	10.2 HQLA Details	HH.10	Repo Market Value	O12	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
119	10.2 HQLA Details	HH.10	Central Bank Haircut	P12	Input must be a percentage between 0 and 100%
120	10.2 HQLA Details	HH.10	Central Bank Value	Q12	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
121	10.2 HQLA Details	HH.11	Location - Jurisdiction	F13	Input must be 2 digit country ISO code
122	10.2 HQLA Details	HH.11	Type – HQLA Classification	G13	Input must be HQLA item number from list of items on HQLA page
123	10.2 HQLA Details	HH.11	Own Holdings	H13	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
124	10.2 HQLA Details	HH.11	Rehypothecated Holdings	I13	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
125	10.2 HQLA Details	HH.11	Amount Pledged	J13	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
126	10.2 HQLA Details	HH.11	Realisable Value	K13	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
127	10.2 HQLA Details	HH.11	Adjusted Amount	L13	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
128	10.2 HQLA Details	HH.11	Haircut Amount	M13	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
129	10.2 HQLA Details	HH.11	Repo Market Haircut	N13	Input must be a percentage between 0 and 100%
130	10.2 HQLA Details	HH.11	Repo Market Value	O13	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
131	10.2 HQLA Details	HH.11	Central Bank Haircut	P13	Input must be a percentage between 0 and 100%
132	10.2 HQLA Details	HH.11	Central Bank Value	Q13	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
133	10.2 HQLA Details	HH.12	Location - Jurisdiction	F14	Input must be 2 digit country ISO code
134	10.2 HQLA Details	HH.12	Type – HQLA Classification	G14	Input must be HQLA item number from list of items on HQLA page
135	10.2 HQLA Details	HH.12	Own Holdings	H14	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
136	10.2 HQLA Details	HH.12	Rehypothecated Holdings	I14	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
137	10.2 HQLA Details	HH.12	Amount Pledged	J14	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
138	10.2 HQLA Details	HH.12	Realisable Value	K14	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
139	10.2 HQLA Details	HH.12	Adjusted Amount	L14	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
140	10.2 HQLA Details	HH.12	Haircut Amount	M14	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
141	10.2 HQLA Details	HH.12	Repo Market Haircut	N14	Input must be a percentage between 0 and 100%
142	10.2 HQLA Details	HH.12	Repo Market Value	O14	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
143	10.2 HQLA Details	HH.12	Central Bank Haircut	P14	Input must be a percentage between 0 and 100%
144	10.2 HQLA Details	HH.12	Central Bank Value	Q14	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
145	10.2 HQLA Details	HH.13	Location - Jurisdiction	F15	Input must be 2 digit country ISO code
146	10.2 HQLA Details	HH.13	Type – HQLA Classification	G15	Input must be HQLA item number from list of items on HQLA page
147	10.2 HQLA Details	HH.13	Own Holdings	H15	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
148	10.2 HQLA Details	HH.13	Rehypothecated Holdings	I15	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
149	10.2 HQLA Details	HH.13	Amount Pledged	J15	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
150	10.2 HQLA Details	HH.13	Realisable Value	K15	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
151	10.2 HQLA Details	HH.13	Adjusted Amount	L15	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
152	10.2 HQLA Details	HH.13	Haircut Amount	M15	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
153	10.2 HQLA Details	HH.13	Repo Market Haircut	N15	Input must be a percentage between 0 and 100%
154	10.2 HQLA Details	HH.13	Repo Market Value	O15	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
155	10.2 HQLA Details	HH.13	Central Bank Haircut	P15	Input must be a percentage between 0 and 100%
156	10.2 HQLA Details	HH.13	Central Bank Value	Q15	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
157	10.2 HQLA Details	HH.14	Location - Jurisdiction	F16	Input must be 2 digit country ISO code
158	10.2 HQLA Details	HH.14	Type – HQLA Classification	G16	Input must be HQLA item number from list of items on HQLA page
159	10.2 HQLA Details	HH.14	Own Holdings	H16	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
160	10.2 HQLA Details	HH.14	Rehypothecated Holdings	I16	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
161	10.2 HQLA Details	HH.14	Amount Pledged	J16	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
162	10.2 HQLA Details	HH.14	Realisable Value	K16	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
163	10.2 HQLA Details	HH.14	Adjusted Amount	L16	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
164	10.2 HQLA Details	HH.14	Haircut Amount	M16	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
165	10.2 HQLA Details	HH.14	Repo Market Haircut	N16	Input must be a percentage between 0 and 100%
166	10.2 HQLA Details	HH.14	Repo Market Value	O16	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
167	10.2 HQLA Details	HH.14	Central Bank Haircut	P16	Input must be a percentage between 0 and 100%
168	10.2 HQLA Details	HH.14	Central Bank Value	Q16	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
169	10.2 HQLA Details	HH.15	Location - Jurisdiction	F17	Input must be 2 digit country ISO code
170	10.2 HQLA Details	HH.15	Type – HQLA Classification	G17	Input must be HQLA item number from list of items on HQLA page
171	10.2 HQLA Details	HH.15	Own Holdings	H17	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
172	10.2 HQLA Details	HH.15	Rehypothecated Holdings	I17	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
173	10.2 HQLA Details	HH.15	Amount Pledged	J17	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
174	10.2 HQLA Details	HH.15	Realisable Value	K17	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
175	10.2 HQLA Details	HH.15	Adjusted Amount	L17	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
176	10.2 HQLA Details	HH.15	Haircut Amount	M17	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
177	10.2 HQLA Details	HH.15	Repo Market Haircut	N17	Input must be a percentage between 0 and 100%
178	10.2 HQLA Details	HH.15	Repo Market Value	O17	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
179	10.2 HQLA Details	HH.15	Central Bank Haircut	P17	Input must be a percentage between 0 and 100%
180	10.2 HQLA Details	HH.15	Central Bank Value	Q17	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
181	10.2 HQLA Details	HH.16	Location - Jurisdiction	F18	Input must be 2 digit country ISO code
182	10.2 HQLA Details	HH.16	Type – HQLA Classification	G18	Input must be HQLA item number from list of items on HQLA page
183	10.2 HQLA Details	HH.16	Own Holdings	H18	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
184	10.2 HQLA Details	HH.16	Rehypothecated Holdings	I18	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
185	10.2 HQLA Details	HH.16	Amount Pledged	J18	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
186	10.2 HQLA Details	HH.16	Realisable Value	K18	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
187	10.2 HQLA Details	HH.16	Adjusted Amount	L18	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
188	10.2 HQLA Details	HH.16	Haircut Amount	M18	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
189	10.2 HQLA Details	HH.16	Repo Market Haircut	N18	Input must be a percentage between 0 and 100%
190	10.2 HQLA Details	HH.16	Repo Market Value	O18	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
191	10.2 HQLA Details	HH.16	Central Bank Haircut	P18	Input must be a percentage between 0 and 100%
192	10.2 HQLA Details	HH.16	Central Bank Value	Q18	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
193	10.2 HQLA Details	HH.17	Location - Jurisdiction	F19	Input must be 2 digit country ISO code
194	10.2 HQLA Details	HH.17	Type – HQLA Classification	G19	Input must be HQLA item number from list of items on HQLA page
195	10.2 HQLA Details	HH.17	Own Holdings	H19	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
196	10.2 HQLA Details	HH.17	Rehypothecated Holdings	I19	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
197	10.2 HQLA Details	HH.17	Amount Pledged	J19	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
198	10.2 HQLA Details	HH.17	Realisable Value	K19	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
199	10.2 HQLA Details	HH.17	Adjusted Amount	L19	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
200	10.2 HQLA Details	HH.17	Haircut Amount	M19	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
201	10.2 HQLA Details	HH.17	Repo Market Haircut	N19	Input must be a percentage between 0 and 100%
202	10.2 HQLA Details	HH.17	Repo Market Value	O19	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
203	10.2 HQLA Details	HH.17	Central Bank Haircut	P19	Input must be a percentage between 0 and 100%
204	10.2 HQLA Details	HH.17	Central Bank Value	Q19	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
205	10.2 HQLA Details	HH.18	Location - Jurisdiction	F20	Input must be 2 digit country ISO code
206	10.2 HQLA Details	HH.18	Type – HQLA Classification	G20	Input must be HQLA item number from list of items on HQLA page
207	10.2 HQLA Details	HH.18	Own Holdings	H20	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
208	10.2 HQLA Details	HH.18	Rehypothecated Holdings	I20	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
209	10.2 HQLA Details	HH.18	Amount Pledged	J20	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
210	10.2 HQLA Details	HH.18	Realisable Value	K20	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
211	10.2 HQLA Details	HH.18	Adjusted Amount	L20	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
212	10.2 HQLA Details	HH.18	Haircut Amount	M20	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
213	10.2 HQLA Details	HH.18	Repo Market Haircut	N20	Input must be a percentage between 0 and 100%
214	10.2 HQLA Details	HH.18	Repo Market Value	O20	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
215	10.2 HQLA Details	HH.18	Central Bank Haircut	P20	Input must be a percentage between 0 and 100%
216	10.2 HQLA Details	HH.18	Central Bank Value	Q20	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
217	10.2 HQLA Details	HH.19	Location - Jurisdiction	F21	Input must be 2 digit country ISO code

Check	Sheet	Item	Column	Cell Ref	Validation Message
218	10.2 HQLA Details	HH.19	Type – HQLA Classification	G21	Input must be HQLA item number from list of items on HQLA page
219	10.2 HQLA Details	HH.19	Own Holdings	H21	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
220	10.2 HQLA Details	HH.19	Rehypothecated Holdings	I21	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
221	10.2 HQLA Details	HH.19	Amount Pledged	J21	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
222	10.2 HQLA Details	HH.19	Realisable Value	K21	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
223	10.2 HQLA Details	HH.19	Adjusted Amount	L21	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
224	10.2 HQLA Details	HH.19	Haircut Amount	M21	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
225	10.2 HQLA Details	HH.19	Repo Market Haircut	N21	Input must be a percentage between 0 and 100%
226	10.2 HQLA Details	HH.19	Repo Market Value	O21	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
227	10.2 HQLA Details	HH.19	Central Bank Haircut	P21	Input must be a percentage between 0 and 100%
228	10.2 HQLA Details	HH.19	Central Bank Value	Q21	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
229	10.2 HQLA Details	HH.20	Location - Jurisdiction	F22	Input must be 2 digit country ISO code
230	10.2 HQLA Details	HH.20	Type – HQLA Classification	G22	Input must be HQLA item number from list of items on HQLA page
231	10.2 HQLA Details	HH.20	Own Holdings	H22	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
232	10.2 HQLA Details	HH.20	Rehypothecated Holdings	I22	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
233	10.2 HQLA Details	HH.20	Amount Pledged	J22	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
234	10.2 HQLA Details	HH.20	Realisable Value	K22	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
235	10.2 HQLA Details	HH.20	Adjusted Amount	L22	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
236	10.2 HQLA Details	HH.20	Haircut Amount	M22	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
237	10.2 HQLA Details	HH.20	Repo Market Haircut	N22	Input must be a percentage between 0 and 100%
238	10.2 HQLA Details	HH.20	Repo Market Value	O22	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
239	10.2 HQLA Details	HH.20	Central Bank Haircut	P22	Input must be a percentage between 0 and 100%
240	10.2 HQLA Details	HH.20	Central Bank Value	Q22	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000