

Guidance Note

Validation and verification of the '2.2 Credit Summary' Sheet

Relevant to the JFSC's prudential reporting requirements of JIBs

Issued: January 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). Calculated fields are addressed in Section 3.

Check	Sheet	Item	Column	Cell Ref	Validation Message
1	2.2 Credit Summary	K	Standardised Approach	C12	Must be blank
2	2.2 Credit Summary	K	F-IRB	D12	Must be blank
3	2.2 Credit Summary	K	A-IRB	E12	Must be blank
4	2.2 Credit Summary	K	Trading Book	F12	Must be blank

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
5	2.2 Credit Summary	A	Standardised Approach	C3	= SUMIF('2.1 BS Assets'!\$H:\$H , \$A3 , '2.1 BS Assets'!C:C)
6	2.2 Credit Summary	A	F-IRB	D3	= SUMIF('2.1 BS Assets'!\$H:\$H , \$A3 , '2.1 BS Assets'!D:D)
7	2.2 Credit Summary	A	A-IRB	E3	= SUMIF('2.1 BS Assets'!\$H:\$H , \$A3 , '2.1 BS Assets'!E:E)
8	2.2 Credit Summary	A	Trading Book	F3	= SUMIF('2.1 BS Assets'!\$H:\$H , \$A3 , '2.1 BS Assets'!F:F)
9	2.2 Credit Summary	A	Total	G3	= C3 + D3 + E3 + F3
10	2.2 Credit Summary	B	Standardised Approach	C4	= SUMIF('2.1 BS Assets'!\$H:\$H , \$A4 , '2.1 BS Assets'!C:C)
11	2.2 Credit Summary	B	F-IRB	D4	= SUMIF('2.1 BS Assets'!\$H:\$H , \$A4 , '2.1 BS Assets'!D:D)
12	2.2 Credit Summary	B	A-IRB	E4	= SUMIF('2.1 BS Assets'!\$H:\$H , \$A4 , '2.1 BS Assets'!E:E)
13	2.2 Credit Summary	B	Trading Book	F4	= SUMIF('2.1 BS Assets'!\$H:\$H , \$A4 , '2.1 BS Assets'!F:F)
14	2.2 Credit Summary	B	Total	G4	= C4 + D4 + E4 + F4
15	2.2 Credit Summary	C	Standardised Approach	C5	= SUMIF('2.1 BS Assets'!\$H:\$H , \$A5 , '2.1 BS Assets'!C:C)
16	2.2 Credit Summary	C	F-IRB	D5	= SUMIF('2.1 BS Assets'!\$H:\$H , \$A5 , '2.1 BS Assets'!D:D)
17	2.2 Credit Summary	C	A-IRB	E5	= SUMIF('2.1 BS Assets'!\$H:\$H , \$A5 , '2.1 BS Assets'!E:E)
18	2.2 Credit Summary	C	Trading Book	F5	= SUMIF('2.1 BS Assets'!\$H:\$H , \$A5 , '2.1 BS Assets'!F:F)
19	2.2 Credit Summary	C	Total	G5	= C5 + D5 + E5 + F5

Check	Sheet	Item	Column	Cell Ref	Excel
20	2.2 Credit Summary	D	Standardised Approach	C6	= SUMIF('2.1 BS Assets'!\$H:\$H , \$A6 , '2.1 BS Assets'!C:C)
21	2.2 Credit Summary	D	F-IRB	D6	= SUMIF('2.1 BS Assets'!\$H:\$H , \$A6 , '2.1 BS Assets'!D:D)
22	2.2 Credit Summary	D	A-IRB	E6	= SUMIF('2.1 BS Assets'!\$H:\$H , \$A6 , '2.1 BS Assets'!E:E)
23	2.2 Credit Summary	D	Trading Book	F6	= SUMIF('2.1 BS Assets'!\$H:\$H , \$A6 , '2.1 BS Assets'!F:F)
24	2.2 Credit Summary	D	Total	G6	= C6 + D6 + E6 + F6
25	2.2 Credit Summary	E	Standardised Approach	C7	= SUMIF('2.1 BS Assets'!\$H:\$H , \$A7 , '2.1 BS Assets'!C:C)
26	2.2 Credit Summary	E	F-IRB	D7	= SUMIF('2.1 BS Assets'!\$H:\$H , \$A7 , '2.1 BS Assets'!D:D)
27	2.2 Credit Summary	E	A-IRB	E7	= SUMIF('2.1 BS Assets'!\$H:\$H , \$A7 , '2.1 BS Assets'!E:E)
28	2.2 Credit Summary	E	Trading Book	F7	= SUMIF('2.1 BS Assets'!\$H:\$H , \$A7 , '2.1 BS Assets'!F:F)
29	2.2 Credit Summary	E	Total	G7	= C7 + D7 + E7 + F7
30	2.2 Credit Summary	F	Standardised Approach	C8	= SUMIF('2.1 BS Assets'!\$H:\$H , \$A8 , '2.1 BS Assets'!C:C)
31	2.2 Credit Summary	F	F-IRB	D8	= SUMIF('2.1 BS Assets'!\$H:\$H , \$A8 , '2.1 BS Assets'!D:D)
32	2.2 Credit Summary	F	A-IRB	E8	= SUMIF('2.1 BS Assets'!\$H:\$H , \$A8 , '2.1 BS Assets'!E:E)
33	2.2 Credit Summary	F	Trading Book	F8	= SUMIF('2.1 BS Assets'!\$H:\$H , \$A8 , '2.1 BS Assets'!F:F)
34	2.2 Credit Summary	F	Total	G8	= C8 + D8 + E8 + F8
35	2.2 Credit Summary	G	Standardised Approach	C9	=SUMIF('2.1 BS Assets'!\$H:\$H,\$A9,'2.1 BS Assets'!C:C)
36	2.2 Credit Summary	G	F-IRB	D9	= SUMIF('2.1 BS Assets'!\$H:\$H , \$A9 , '2.1 BS Assets'!D:D)

Check	Sheet	Item	Column	Cell Ref	Excel
37	2.2 Credit Summary	G	A-IRB	E9	= SUMIF('2.1 BS Assets'!\$H:\$H , \$A9 , '2.1 BS Assets'!E:E)
38	2.2 Credit Summary	G	Trading Book	F9	= SUMIF('2.1 BS Assets'!\$H:\$H , \$A9 , '2.1 BS Assets'!F:F)
39	2.2 Credit Summary	G	Total	G9	= C9 + D9 + E9 + F9
40	2.2 Credit Summary	H	Standardised Approach	C10	= SUMIF('2.1 BS Assets'!\$H:\$H , \$A10 , '2.1 BS Assets'!C:C)
41	2.2 Credit Summary	H	F-IRB	D10	= SUMIF('2.1 BS Assets'!\$H:\$H , \$A10 , '2.1 BS Assets'!D:D)
42	2.2 Credit Summary	H	A-IRB	E10	= SUMIF('2.1 BS Assets'!\$H:\$H , \$A10 , '2.1 BS Assets'!E:E)
43	2.2 Credit Summary	H	Trading Book	F10	= SUMIF('2.1 BS Assets'!\$H:\$H , \$A10 , '2.1 BS Assets'!F:F)
44	2.2 Credit Summary	H	Total	G10	= C10 + D10 + E10 + F10
45	2.2 Credit Summary	J	Standardised Approach	C11	= SUMIF('2.1 BS Assets'!\$H:\$H , \$A11 , '2.1 BS Assets'!C:C)
46	2.2 Credit Summary	J	F-IRB	D11	= SUMIF('2.1 BS Assets'!\$H:\$H , \$A11 , '2.1 BS Assets'!D:D)
47	2.2 Credit Summary	J	A-IRB	E11	= SUMIF('2.1 BS Assets'!\$H:\$H , \$A11 , '2.1 BS Assets'!E:E)
48	2.2 Credit Summary	J	Trading Book	F11	= SUMIF('2.1 BS Assets'!\$H:\$H , \$A11 , '2.1 BS Assets'!F:F)
49	2.2 Credit Summary	J	Total	G11	= C11 + D11 + E11 + F11
50	2.2 Credit Summary	K	Total	G12	= SUMIF('2.1 BS Assets'!\$H:\$H , \$A12 , '2.1 BS Assets'!G:G)
51	2.2 Credit Summary	L	Standardised Approach	C13	= SUMIF('2.1 BS Assets'!\$H:\$H , \$A13 , '2.1 BS Assets'!\$C:\$C)
52	2.2 Credit Summary	L	F-IRB	D13	= SUMIF('2.1 BS Assets'!\$H:\$H , \$A13 , '2.1 BS Assets'!D:D)
53	2.2 Credit Summary	L	A-IRB	E13	= SUMIF('2.1 BS Assets'!\$H:\$H , \$A13 , '2.1 BS Assets'!E:E)

Check	Sheet	Item	Column	Cell Ref	Excel
54	2.2 Credit Summary	L	Trading Book	F13	= SUMIF('2.1 BS Assets'!\$H:\$H , \$A13 , '2.1 BS Assets'!F:F)
55	2.2 Credit Summary	L	Total	G13	= C13 + D13 + E13 + F13
56	2.2 Credit Summary	M	Standardised Approach	C14	= SUM(C3:C11 , C13)
57	2.2 Credit Summary	M	F-IRB	D14	= SUM(D3:D11 , D13)
58	2.2 Credit Summary	M	A-IRB	E14	= SUM(E3:E11 , E13)
59	2.2 Credit Summary	M	Trading Book	F14	= SUM(F3:F11 , F13)
60	2.2 Credit Summary	M	Total	G14	= SUM(G3:G13)