

Guidance Note

Validation and verification of the '3.9 SAC Summary' Sheet

Relevant to the JFSC's prudential reporting requirements of JIBs

Issued: December 2018.

Revised February 2019 to correct the 'Excel' column for Check 13 (Cell D8)

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	3.9 SAC Summary	P	RWAs	D15	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
2	3.9 SAC Summary	A	Amount	C3	= '3.1 SAC BS'!C10
3	3.9 SAC Summary	A	RWAs	D3	= '3.1 SAC BS'!E10
4	3.9 SAC Summary	B	Amount	C4	= '3.1 SAC BS'!C17
5	3.9 SAC Summary	B	RWAs	D4	= '3.1 SAC BS'!E17
6	3.9 SAC Summary	C	Amount	C5	= '3.1 SAC BS'!C22
7	3.9 SAC Summary	C	RWAs	D5	= '3.1 SAC BS'!E22
8	3.9 SAC Summary	D	Amount	C6	= '3.1 SAC BS'!C41
9	3.9 SAC Summary	D	RWAs	D6	= '3.1 SAC BS'!E41
10	3.9 SAC Summary	E	Amount	C7	= '3.1 SAC BS'!C46
11	3.9 SAC Summary	E	RWAs	D7	= '3.1 SAC BS'!E46
12	3.9 SAC Summary	F	Amount	C8	= '3.1 SAC BS'!C52
13 ⁱ	3.9 SAC Summary	F	RWAs	D8	= '3.1 SAC BS'!E52
14	3.9 SAC Summary	G	Amount	C9	= '3.1 SAC BS'!C55
15	3.9 SAC Summary	G	RWAs	D9	= '3.1 SAC BS'!E55
16	3.9 SAC Summary	H	Amount	C10	= '3.1 SAC BS'!C60

Check	Sheet	Item	Column	Cell Ref	Excel
17	3.9 SAC Summary	H	RWAs	D10	=3.1 SAC BS'!E60
18	3.9 SAC Summary	J	Amount	C11	=3.1 SAC BS'!C71
19	3.9 SAC Summary	J	RWAs	D11	=3.1 SAC BS'!E71
20	3.9 SAC Summary	L	Amount	C12	=3.1 SAC BS'!C82
21	3.9 SAC Summary	L	RWAs	D12	=3.1 SAC BS'!E82
22	3.9 SAC Summary	M	Amount	C13	=SUM(3.2 SAC OBS'!C3:C13)
23	3.9 SAC Summary	M	RWAs	D13	=SUM(3.2 SAC OBS'!N3:N12)
24	3.9 SAC Summary	N	Amount	C14	=3.3 OTC - Interest Rates'!C3+3.4 OTC - FX & Gold'!C3+3.5 OTC - Equities'!C3+3.6 OTC - Precious Metals'!C3+3.7 OTC - Commodities'!C3
25	3.9 SAC Summary	N	RWAs	D14	=3.3 OTC - Interest Rates'!H3+3.4 OTC - FX & Gold'!H3+3.5 OTC - Equities'!H3 + 3.6 OTC - Precious Metals'!H3+3.7 OTC - Commodities'!H3
26	3.9 SAC Summary	P	Amount	C15	=3.8 SAC Netted Exposures'!C3
27	3.9 SAC Summary	Q	Amount	C16	=SUM(C3:C15)
28	3.9 SAC Summary	Q	RWAs	D16	=SUM(D3:D14)

ⁱ 'Excel' column revised February 2019, to correctly reflect the formula in the Prudential Return template