

Guidance Note

Validation and verification of the '9.7 AIRB Detail' 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 are 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	9.7 AIRB Detail	AP.1	Amount	D3	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
2	9.7 AIRB Detail	AP.1	RWA (AIRB)	E3	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
3	9.7 AIRB Detail	AP.1	RWA (Standardised)	F3	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
4	9.7 AIRB Detail	AP.2	Amount	D4	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
5	9.7 AIRB Detail	AP.2	RWA (AIRB)	E4	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
6	9.7 AIRB Detail	AP.2	RWA (Standardised)	F4	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
7	9.7 AIRB Detail	AP.3	Amount	D5	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
8	9.7 AIRB Detail	AP.3	RWA (AIRB)	E5	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
9	9.7 AIRB Detail	AP.3	RWA (Standardised)	F5	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
10	9.7 AIRB Detail	AP.4	Amount	D6	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
11	9.7 AIRB Detail	AP.4	RWA (AIRB)	E6	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
12	9.7 AIRB Detail	AP.4	RWA (Standardised)	F6	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
13	9.7 AIRB Detail	AP.5	Amount	D7	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
14	9.7 AIRB Detail	AP.5	RWA (AIRB)	E7	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
15	9.7 AIRB Detail	AP.5	RWA (Standardised)	F7	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
16	9.7 AIRB Detail	AP.6	Amount	D8	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
17	9.7 AIRB Detail	AP.6	RWA (AIRB)	E8	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
18	9.7 AIRB Detail	AP.6	RWA (Standardised)	F8	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
19	9.7 AIRB Detail	AP.7	Amount	D9	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
20	9.7 AIRB Detail	AP.7	RWA (AIRB)	E9	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
21	9.7 AIRB Detail	AP.7	RWA (Standardised)	F9	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
22	9.7 AIRB Detail	AP.8	Amount	D10	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
23	9.7 AIRB Detail	AP.8	RWA (AIRB)	E10	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
24	9.7 AIRB Detail	AP.8	RWA (Standardised)	F10	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
25	9.7 AIRB Detail	AP.9	Amount	D11	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
26	9.7 AIRB Detail	AP.9	RWA (AIRB)	E11	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
27	9.7 AIRB Detail	AP.9	RWA (Standardised)	F11	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
28	9.7 AIRB Detail	AP.10	Amount	D12	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
29	9.7 AIRB Detail	AP.10	RWA (AIRB)	E12	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
30	9.7 AIRB Detail	AP.10	RWA (Standardised)	F12	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
31	9.7 AIRB Detail	AP.11	Amount	D13	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
32	9.7 AIRB Detail	AP.11	RWA (AIRB)	E13	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
33	9.7 AIRB Detail	AP.11	RWA (Standardised)	F13	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
34	9.7 AIRB Detail	AP.12	Amount	D14	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
35	9.7 AIRB Detail	AP.12	RWA (AIRB)	E14	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
36	9.7 AIRB Detail	AP.12	RWA (Standardised)	F14	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
37	9.7 AIRB Detail	AP.13	Amount	D15	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
38	9.7 AIRB Detail	AP.13	RWA (AIRB)	E15	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
39	9.7 AIRB Detail	AP.13	RWA (Standardised)	F15	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
40	9.7 AIRB Detail	AP.14	Amount	D16	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
41	9.7 AIRB Detail	AP.14	RWA (AIRB)	E16	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
42	9.7 AIRB Detail	AP.14	RWA (Standardised)	F16	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
43	9.7 AIRB Detail	AP.15	Amount	D17	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
44	9.7 AIRB Detail	AP.15	RWA (AIRB)	E17	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
45	9.7 AIRB Detail	AP.15	RWA (Standardised)	F17	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
46	9.7 AIRB Detail	AP.16	Amount	D18	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
47	9.7 AIRB Detail	AP.16	RWA (AIRB)	E18	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
48	9.7 AIRB Detail	AP.16	RWA (Standardised)	F18	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
49	9.7 AIRB Detail	AP.17	Amount	D19	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
50	9.7 AIRB Detail	AP.17	RWA (AIRB)	E19	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
51	9.7 AIRB Detail	AP.17	RWA (Standardised)	F19	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
52	9.7 AIRB Detail	AP.18	Amount	D20	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
53	9.7 AIRB Detail	AP.18	RWA (AIRB)	E20	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
54	9.7 AIRB Detail	AP.18	RWA (Standardised)	F20	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
55	9.7 AIRB Detail	AP.19	Amount	D21	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
56	9.7 AIRB Detail	AP.19	RWA (AIRB)	E21	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
57	9.7 AIRB Detail	AP.19	RWA (Standardised)	F21	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
58	9.7 AIRB Detail	AP.20	Amount	D22	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
59	9.7 AIRB Detail	AP.20	RWA (AIRB)	E22	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
60	9.7 AIRB Detail	AP.20	RWA (Standardised)	F22	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
61	9.7 AIRB Detail	AP.21	Amount	D23	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
62	9.7 AIRB Detail	AP.21	RWA (AIRB)	E23	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
63	9.7 AIRB Detail	AP.21	RWA (Standardised)	F23	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
64	9.7 AIRB Detail	AP.22	Amount	D24	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
65	9.7 AIRB Detail	AP.22	RWA (AIRB)	E24	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
66	9.7 AIRB Detail	AP.22	RWA (Standardised)	F24	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
67	9.7 AIRB Detail	AP.23	Amount	D25	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
68	9.7 AIRB Detail	AP.23	RWA (AIRB)	E25	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
69	9.7 AIRB Detail	AP.23	RWA (Standardised)	F25	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
70	9.7 AIRB Detail	AP.24	Amount	D26	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
71	9.7 AIRB Detail	AP.24	RWA (AIRB)	E26	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
72	9.7 AIRB Detail	AP.24	RWA (Standardised)	F26	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
73	9.7 AIRB Detail	AP.25	Amount	D27	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
74	9.7 AIRB Detail	AP.25	RWA (AIRB)	E27	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
75	9.7 AIRB Detail	AP.25	RWA (Standardised)	F27	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
76	9.7 AIRB Detail	AP.26	Amount	D28	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
77	9.7 AIRB Detail	AP.26	RWA (AIRB)	E28	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000
78	9.7 AIRB Detail	AP.26	RWA (Standardised)	F28	Input must be a whole number in the range -1,000,000,000 to +1,000,000,000