



EUROPEAN CENTRAL BANK
EUROSYSTEM

Directorate General Statistics

ECB-UNRESTRICTED

17 July 2019

Version 3.1

Money Market Statistical Reporting

ADDITIONAL DATA QUALITY CHECKS

1. Additional Data Quality Checks applicable to the Secured segment

Data Quality Check Identifier	Field name	Data Quality Check Description	Error severity	Data action	Comment
ADQS100	TRANSACTION NOMINAL AMOUNT	TRANSACTION NOMINAL AMOUNT [TRANSACTION NOMINAL AMOUNT value] / COLLATERAL NOMINAL AMOUNT [COLLATERAL NOMINAL AMOUNT value] is higher than 10	Warning	no data action	
ADQS101		TRANSACTION NOMINAL AMOUNT [TRANSACTION NOMINAL AMOUNT value] / COLLATERAL NOMINAL AMOUNT [COLLATERAL NOMINAL AMOUNT value] is lower than 0.1	Warning	no data action	
ADQS102		TRANSACTION NOMINAL AMOUNT [TRANSACTION NOMINAL AMOUNT value] is higher than 5,000,000,000 and lower than or equal to 20,000,000,000	Warning	no data action	
ADQS103		TRANSACTION NOMINAL AMOUNT [TRANSACTION NOMINAL AMOUNT value] is lower than 1,000	Warning	no data action	
ADQS104		TRANSACTION NOMINAL AMOUNT [TRANSACTION NOMINAL AMOUNT value] is higher than 20,000,000,000	Warning	no data action	Severity changed from error to warning
ADQS200	DEAL RATE	DEAL RATE [DEAL RATE value] is higher than ECB Marginal Lending Facility Rate [ECB Marginal Lending Facility Rate value] + 20.0 percentage points	Warning	no data action	
ADQS201		DEAL RATE [DEAL RATE value] is lower than ECB Deposit Facility Rate [ECB Deposit Facility Rate value] – 5.0 percentage points	Warning	no data action	
ADQS300	COUNTERPARTY IDENTIFICATION	COUNTERPARTY IDENTIFICATION [COUNTERPARTY IDENTIFICATION value] is present and does not exist in the LEI referential database (https://www.gleif.org/en)	Warning	no data action	

Note: Please note that all values used as thresholds or for calculating thresholds (highlighted in **bold** and **red**) are provided as examples and are subject to further changes

Note: ECB Marginal Lending Facility rate effective as of [18 September 2019](#) = 0.25%

Note: ECB Deposit Facility rate effective as of [18 September 2019](#) = -0.5%

Note: The COLLATERAL NOMINAL AMOUNT in ADQS100 and ADQS101 takes into account the total sum of the nominal amount of all pieces of collateral in case of transactions with more than one collateral pledged

2. Additional Data Quality Checks applicable to the Unsecured segment

Data Quality Check Identifier	Field name	Data Quality Check Description	Error severity	Data action
ADQU100	TRANSACTION NOMINAL AMOUNT	TRANSACTION NOMINAL AMOUNT [TRANSACTION NOMINAL AMOUNT value] is higher than 5,000,000,000 and lower than or equal to 20,000,000,000	Warning	no data action
ADQU101		TRANSACTION NOMINAL AMOUNT [TRANSACTION NOMINAL AMOUNT value] is lower than 1,000	Warning	no data action
ADQU102		TRANSACTION NOMINAL AMOUNT [TRANSACTION NOMINAL AMOUNT value] is higher than 20,000,000,000	Warning	no data action
ADQU200	DEAL RATE	DEAL RATE [DEAL RATE value] is higher than ECB Marginal Lending Facility Rate [ECB Marginal Lending Facility Rate value] + 5.0 percentage points	Warning	no data action
ADQU201		DEAL RATE [DEAL RATE value] is lower than ECB Deposit Facility Rate [ECB Deposit Facility Rate value] – 5.0 percentage points	Warning	no data action
ADQU300	COUNTERPARTY IDENTIFICATION	COUNTERPARTY IDENTIFICATION [COUNTERPARTY IDENTIFICATION value] is present and does not exist in the LEI referential database (https://www.gleif.org/en)	Warning	no data action

Note: Please note that all values used as thresholds or for calculating thresholds (highlighted in **bold** and **red**) are provided as examples and are subject to further changes

Note: ECB Marginal Lending Facility rate effective as of [18 September 2019](#) = 0.25%

Note: ECB Deposit Facility rate effective as of [18 September 2019](#) = -0.5%

3. Additional Data Quality Checks applicable to the FX Swap segment

Data Quality Check Identifier	Field name	Data Quality Check Description	Error severity	Data Action	Comment
ADQF100	TRANSACTION NOMINAL AMOUNT	TRANSACTION NOMINAL AMOUNT [TRANSACTION NOMINAL AMOUNT value] is higher than 5,000,000,000 and lower than or equal to 20,000,000,000	Warning	no data action	
ADQF101		TRANSACTION NOMINAL AMOUNT [TRANSACTION NOMINAL AMOUNT value] is lower than 1,000	Warning	no data action	
ADQF102		TRANSACTION NOMINAL AMOUNT [TRANSACTION NOMINAL AMOUNT value] is higher than 20,000,000,000	Warning	no data action	Severity changed from error to warning
ADQF200	FOREIGN EXCHANGE SPOT RATE	FOREIGN EXCHANGE SPOT RATE [FOREIGN EXCHANGE SPOT RATE value] is higher than [Official exchange rate for the currency pair for the particular day as announced by the ECB] * 1.5	Warning	no data action	
ADQF201		FOREIGN EXCHANGE SPOT RATE [FOREIGN EXCHANGE SPOT RATE value] is lower than [Official exchange rate for the currency pair for the particular day as announced by the ECB] * 0.5	Warning	no data action	
ADQF300	COUNTERPARTY IDENTIFICATION	COUNTERPARTY IDENTIFICATION [COUNTERPARTY IDENTIFICATION value] is present and does not exist in the LEI referential database (https://www.gleif.org/en)	Warning	no data action	

Note: Please note that all values used as thresholds or for calculating thresholds (highlighted in **bold** and **red**) are provided as examples and are subject to further changes

4. Additional Data Quality Checks applicable to the OIS segment

Data Quality Check Identifier	Field name	Data Quality Check Description	Error severity	Data Action	Comment
ADQO100	TRANSACTION NOMINAL AMOUNT	TRANSACTION NOMINAL AMOUNT [TRANSACTION NOMINAL AMOUNT value] is higher than 5,000,000,000 and lower than or equal to 20,000,000,000	Warning	no data action	
ADQO101		TRANSACTION NOMINAL AMOUNT [TRANSACTION NOMINAL AMOUNT value] is lower than 1,000	Warning	no data action	
ADQO102		TRANSACTION NOMINAL AMOUNT [TRANSACTION NOMINAL AMOUNT value] is higher than 20,000,000,000	Warning	no data action	Severity changed from error to warning
ADQO200	FIXED INTEREST RATE	FIXED INTEREST RATE [FIXED INTEREST RATE value] is higher than ECB Marginal Lending Facility Rate [ECB Marginal Lending Facility Rate value] + 5.0 percentage points	Warning	no data action	
ADQO201		FIXED INTEREST RATE [FIXED INTEREST RATE value] is lower than ECB Deposit Facility Rate [ECB Deposit Facility Rate value] – 5.0 percentage points	Warning	no data action	
ADQO300	COUNTERPARTY IDENTIFICATION	COUNTERPARTY IDENTIFICATION [COUNTERPARTY IDENTIFICATION value] is present and does not exist in the LEI referential database (https://www.gleif.org/en)	Warning	no data action	

Note: Please note that all values used as thresholds or for calculating thresholds (highlighted in **bold** and **red**) are provided as examples and are subject to further changes

Note: ECB Marginal Lending Facility rate effective as of [18 September 2019](#) = 0.25%

Note: ECB Deposit Facility rate effective as of [18 September 2019](#) = -0.5%