Money Market Statistical Reporting

DATA QUALITY CHECKS

Definitions

Error Severity	Error severity Definition
Error	reject transaction; transaction shall be resubmitted *or:* reject file; file shall be resubmitted
Warning	no data action
n/a	not yet defined as either warning or error. Available for future use.

1. Data Quality Checks applicable to the Headers

Data Quality Check Identifier	Comments on numbering	Field name	Data Quality Check Description	Error severity	Data action
DQH100		BUSINESS MESSAGE IDENTIFIER	Missing value for field Business Message Identifier.	Error	reject file
DQH101	discontinued		Invalid format for field Business Message Identifier.	Error	reject file
DQH200	discontinued	SENDER	Missing value for field Sender.	Error	reject file
DQH201	discontinued		Invalid LEI format [Sender value] provided for field Sender.	Error	reject file
DQH202			Specified LEI [Sender value] does not match the list of possible senders.	Error	reject file
DQH300	discontinued	RECEIVER	Missing value for field Receiver.	Error	reject file
DQH301	discontinued		Invalid LEI format [Receiver value] provided for field Receiver.	Error	reject file
DQH302			Specified LEI [Receiver value] does not match the list of possible receivers.	Error	reject file
DQH400		BUSINESS SERVICE	Missing value for field Business Service.	Error	reject file
DQH401			Invalid format for field Business Service.	Error	reject file
DQH500		MARKET SEGMENT IDENTIFIER	Missing value for field Market Segment Identifier.	Error	reject file
DQH501			Invalid format for field Market Segment Identifier.	Error	reject file

DQH600	discontinued	CREATION DATE	Missing value for field Creation Date.	Error	reject file
DQH601	discontinued		Invalid date format [Creation Date value] detected for field Creation Date.	Error	reject file
DQH602			Creation Date [Creation Date value] is before Reference Period <end> [Reference Period <end> value].	Error	reject file
DQH700	discontinued	REPORTING AGENT	Missing value for field Reporting Agent.	Error	reject file
DQH701	discontinued		Invalid LEI format [Reporting Agent value] provided for field Reporting Agent.	Error	reject file
DQH702			Specified LEI [Reporting Agent value] does not match any of the Reporting Agents from the Reporting Population.	Error	reject file
DQH800	discontinued	REFERENCE PERIOD	Missing value for field Reference Period.	Error	reject file
DQH801			Invalid date format [Reference Period value] detected for field Reference Period.	Error	reject file
DQH802			Reference Period <begin> [Reference Period <begin> value] is after Reference Period <end> [Reference Period <end> value].	Error	reject file

2. Data Quality Checks applicable to the Secured segment

Data Quality Check Identifier	Comments on numbering	Field name	Data Quality Check Description	Error severity	Data action
~~DQS100~~	discontinued	REPORTED TRANSACTION STATUS	Missing value for field REPORTED TRANSACTION STATUS.	Error	reject transaction
~~DQS101~~	discontinued		Invalid code [REPORTED TRANSACTION STATUS value] provided for field REPORTED TRANSACTION STATUS.	Error	reject transaction
DQS102			REPORTED TRANSACTION STATUS = AMND where [PROPRIETARY TRANSACTION IDENTIFICATION value] is not present in database or is flagged as inactive due to a previous cancellation	Error	reject transaction
DQS103			REPORTED TRANSACTION STATUS = CORR where [PROPRIETARY TRANSACTION IDENTIFICATION value] is not present in database or is flagged as inactive due to a previous cancellation	Error	reject transaction
DQS104			REPORTED TRANSACTION STATUS = CANC where [PROPRIETARY TRANSACTION IDENTIFICATION value] is not present in database or is flagged as inactive due to a previous cancellation	Error	reject transaction
DQS150		NOVATION STATUS	Missing value for field NOVATION STATUS	Warning	no action
~~DQS151~~	discontinued		Invalid code [NOVATION STATUS value] provided for field NOVATION STATUS.	Error	reject transaction
DQS200		UNIQUE TRANSACTION IDENTIFIER	Missing value for field UNIQUE TRANSACTION IDENTIFIER.	n/a	n/a
DQS201			Invalid UNIQUE TRANSACTION IDENTIFIER format [UNIQUE TRANSACTION IDENTIFIER value] provided for field UNIQUE TRANSACTION IDENTIFIER.	Error	reject transaction
~~DQS202~~	discontinued		Duplicate UTI value [UNIQUE TRANSACTION IDENTIFIER value] detected in database for field UNIQUE TRANSACTION IDENTIFIER per reporting agent where REPORTED TRANSACTION STATUS is NEWT and where PTI [PROPRIETARY TRANSACTION IDENTIFICATION value] is flagged as active.	Error	reject transaction
~~DQS203~~	discontinued		Duplicate value [UNIQUE TRANSACTION IDENTIFIER value] detected for field UNIQUE TRANSACTION IDENTIFIER in one submitted file	Error	reject transaction
DQS300		PROPRIETARY TRANSACTION IDENTIFICATION	Missing value for field PROPRIETARY TRANSACTION IDENTIFICATION.	Error	reject transaction

DQS301			Duplicate value [PROPRIETARY TRANSACTION IDENTIFICATION value] detected in database for the same reporting agent and segment under the field PROPRIETARY TRANSACTION IDENTIFICATION where REPORTED TRANSACTION STATUS is NEWT.	Error	reject transaction
DQS302			Duplicate value [PROPRIETARY TRANSACTION IDENTIFICATION value] detected for field PROPRIETARY TRANSACTION IDENTIFICATION in one submitted file	Error	reject transaction
DQS350		RELATED PROPRIETARY TRANSACTION IDENTIFICATION	RELATED PROPRIETARY TRANSACTION IDENTIFICATION is provided when NOVATION STATUS is NONO or when NOVATION STATUS is not provided.	Warning	no action
DQS351			RELATED PROPRIETARY TRANSACTION IDENTIFICATION is not provided when NOVATION STATUS is NOVA	Warning	no action
DQS352			RELATED PROPRIETARY TRANSACTION IDENTIFICATION [RELATED PROPRIETARY TRANSACTION IDENTIFICATION value] is provided and not present in database for the same reporting agent and segment under the field PROPRIETARY TRANSACTION IDENTIFICATION	Warning	no action
DQS400		COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION	Missing value for field COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION.	n/a	n/a
DQS401			Duplicate value [COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION value] detected in database for field COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION per counterparty and per segment where REPORTED TRANSACTION STATUS is NEWT	Warning	no action
DQS402			Duplicate value [COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION value] detected for field COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION per counterparty in one submitted file	Warning	no action
DQS500		COUNTERPARTY IDENTIFICATION	Missing value for field COUNTERPARTY IDENTIFICATION where COUNTERPARTY SECTOR is not provided.	Error	reject transaction
DQS501	discontinued		Missing value for field COUNTERPARTY IDENTIFICATION where COUNTERPARTY LOCATION is not provided.	Error	reject transaction
DQS502	discontinued		Invalid LEI format [COUNTERPARTY IDENTIFICATION value] provided for field COUNTERPARTY IDENTIFICATION.	Error	reject transaction
DQS503	discontinued		COUNTERPARTY IDENTIFICATION [COUNTERPARTY IDENTIFICATION value] provided where COUNTERPARTY SECTOR [COUNTERPARTY SECTOR value] is provided.	Warning	no action
DQS504	discontinued		COUNTERPARTY IDENTIFICATION [COUNTERPARTY IDENTIFICATION value] provided where COUNTERPARTY LOCATION [COUNTERPARTY LOCATION value] is provided.	Warning	no action
DQS505			COUNTERPARTY IDENTIFICATION [COUNTERPARTY IDENTIFICATION value] is identical to REPORTING AGENT [REPORTING AGENT value]	Error	reject transaction

DQS600		COUNTERPARTY SECTOR	Missing value for field COUNTERPARTY SECTOR where COUNTERPARTY IDENTIFICATION is not provided.	Error	reject transaction
DQS601	discontinued		Missing value for field COUNTERPARTY SECTOR where COUNTERPARTY LOCATION [COUNTERPARTY LOCATION] is provided.	Warning	no action
DQS602			Invalid code [COUNTERPARTY SECTOR value] provided for field COUNTERPARTY SECTOR.	Error	reject transaction
DQS603	discontinued		COUNTERPARTY SECTOR [COUNTERPARTY SECTOR value] provided where COUNTERPARTY IDENTIFICATION [COUNTERPARTY IDENTIFICATION value] is also provided.	Warning	no action
DQS604			COUNTERPARTY SECTOR provided as "S122"	Warning	no action
DQS700	discontinued	COUNTERPARTY LOCATION	Missing value for field COUNTERPARTY LOCATION where COUNTERPARTY IDENTIFICATION is not provided.	Error	reject transaction
DQS701	discontinued		Missing value for field COUNTERPARTY LOCATION where COUNTERPARTY SECTOR [COUNTERPARTY SECTOR value] is provided.	Warning	no action
DQS702			Invalid code [COUNTERPARTY LOCATION value] provided for field COUNTERPARTY LOCATION.	Error	reject transaction
DQS703	discontinued		COUNTERPARTY LOCATION [COUNTERPARTY LOCATION value] provided where COUNTERPARTY IDENTIFICATION [COUNTERPARTY IDENTIFICATION value] is also provided.	Warning	no action
DQS800		TRIPARTY AGENT IDENTIFICATION	Missing value for field TRIPARTY AGENT IDENTIFICATION.	n/a	n/a
DQS801	discontinued		Invalid LEI format [TRIPARTY AGENT IDENTIFICATION value] provided for field TRIPARTY AGENT IDENTIFICATION.	Error	reject transaction
DQS802			Specified LEI [TRIPARTY AGENT IDENTIFICATION value] is identical to Counterparty Identification	Warning	no action
DQS803			Specified LEI [TRIPARTY AGENT IDENTIFICATION value] is identical to Reporting Agent LEI	Warning	no action
DQS900	discontinued	TRADE DATE	Missing value for field TRADE DATE.	Error	reject transaction

DQS901			Invalid date format [TRADE DATE value] detected for field TRADE DATE.	Error	reject transaction
DQS902			TRADE DATE [TRADE DATE value] is after SETTLEMENT DATE [SETTLEMENT DATE value].	Warning	no action
DQS903			TRADE DATE [TRADE DATE value] is after MATURITY DATE [MATURITY DATE value].	Error	reject transaction
DQS904			TRADE DATE [TRADE DATE value] is after CREATION DATE [CREATION DATE value]	Error	reject transaction
DQS905			TRADE DATE [TRADE DATE value] is after end of REFERENCE PERIOD [REFERENCE PERIOD end value]	Error	reject transaction
DQS906			TRADE DATE [TRADE DATE value] is before 1 April 2016.	Error	reject transaction
DQS1000	discontinued	SETTLEMENT DATE	Missing value for field SETTLEMENT DATE.	Error	reject transaction
DQS1001			Wrong date format [SETTLEMENT DATE value] provided for field SETTLEMENT DATE.	Error	reject transaction
DQS1002	discontinued		SETTLEMENT DATE [SETTLEMENT DATE value] is earlier than TRADE DATE [TRADE DATE value]	Warning	no action
DQS1003			SETTLEMENT DATE [SETTLEMENT DATE value] is equal or after MATURITY DATE [MATURITY DATE value].	Error	reject transaction
DQS1100	discontinued	MATURITY DATE	Missing value for field MATURITY DATE.	Error	reject transaction
DQS1101			Wrong date format [MATURITY DATE value] provided for field MATURITY DATE.	Error	reject transaction
DQS1102	discontinued		MATURITY DATE [MATURITY DATE value] is before TRADE DATE [TRADE DATE value].	Error	reject transaction
DQS1103	discontinued		MATURITY DATE [MATURITY DATE value] is equal or before SETTLEMENT DATE [SETTLEMENT DATE value].	Error	reject transaction

DQS1104			The difference between MATURITY DATE [MATURITY DATE value] and SETTLEMENT DATE [SETTLEMENT DATE value] is more than 397 days.	Error	reject transaction
DQS1200	discontinued	TRANSACTION TYPE	Missing value for field TRANSACTION TYPE.	Error	reject transaction
DQS1201	discontinued		Invalid code [TRANSACTION TYPE value] provided for field TRANSACTION TYPE.	Error	reject transaction
DQS1300	discontinued	TRANSACTION NOMINAL AMOUNT	Missing value for field TRANSACTION NOMINAL AMOUNT.	Error	reject transaction
DQS1301	discontinued		Invalid numeric format [TRANSACTION NOMINAL AMOUNT value] provided for field TRANSACTION NOMINAL AMOUNT.	Error	reject transaction
DQS1302			TRANSACTION NOMINAL AMOUNT [TRANSACTION NOMINAL AMOUNT value] is <= 0.	Error	reject transaction
DQS1303			The currrency specified for TRANSACTION NOMINAL AMOUNT is not EUR.	Error	reject transaction
DQS1400	discontinued	RATE TYPE	Missing value for field RATE TYPE	Error	reject transaction
DQS1401	discontinued		Invalid code [RATE TYPE value] provided for field RATE TYPE.	Error	reject transaction
DQS1500		DEAL RATE	Missing value for field DEAL RATE if RATE TYPE is FIXE.	Error	reject transaction
DQS1501	discontinued		Invalid numeric format [DEAL RATE value] provided for field DEAL RATE.	Error	reject transaction
DQS1502			DEAL RATE [DEAL RATE value] provided when RATE TYPE is VARI.	Error	reject transaction
DQS1600		REFERENCE RATE INDEX	Missing value for field REFERENCE RATE INDEX if RATE TYPE is VARI	Error	reject transaction
DQS1601			REFERENCE RATE INDEX [REFERENCE RATE INDEX] provided when RATE TYPE is FIXE.	Error	reject transaction

DQS1602	discontinued		Invalid identifier format [REFERENCE RATE INDEX value] provided for field REFERENCE RATE INDEX.	Error	reject transaction
DQS1700		BASIS POINT SPREAD	Missing value for field BASIS POINT SPREAD if RATE TYPE is VARI.	Error	reject transaction
DQS1701	discontinued		Invalid numeric format [BASIS POINT SPREAD value] provided for field BASIS POINT SPREAD.	Error	reject transaction
DQS1702			BASIS POINT SPREAD [BASIS POINT SPREAD value] provided where RATE TYPE is FIXE	Error	reject transaction
DQS1800	discontinued	COLLATERAL ISIN	Missing value for field COLLATERAL ISIN where COLLATERAL TYPE is not provided.	Error	reject transaction
DQS1801	discontinued		Invalid code [COLLATERAL ISIN value] provided for field COLLATERAL ISIN.	Error	reject transaction
DQS1802	discontinued		Missing value for field COLLATERAL ISIN where COLLATERAL ISSUER SECTOR is not provided	Error	reject transaction
DQS1803	discontinued		COLLATERAL ISIN [COLLATERAL ISIN value] provided where COLLATERAL TYPE [COLLATERAL TYPE value] or COLLATERAL ISSUER SECTOR [COLLATERAL ISSUER SECTOR value] provided.	Warning	no action
DQS1900	discontinued	COLLATERAL POOL	Missing value for field COLLATERAL POOL where COLLATERAL ISIN is not provided.	Error	reject transaction
DQS1901	discontinued		Invalid code [COLLATERAL POOL value] provided for field COLLATERAL POOL.	Error	reject transaction
DQS2000	discontinued	COLLATERAL TYPE	Missing COLLATERAL TYPE where COLLATERAL ISIN is not provided.	Error	reject transaction
DQS2001			Invalid code [COLLATERAL TYPE value] provided for field COLLATERAL TYPE.	Error	reject transaction
DQS2002	discontinued		COLLATERAL TYPE [COLLATERAL TYPE value] provided where COLLATERAL ISIN [COLLATERAL ISIN value] is provided.	Warning	no action
DQS2100		COLLATERAL ISSUER SECTOR	Missing COLLATERAL ISSUER SECTOR where COLLATERAL ISIN is not provided.	Error	reject transaction

DQS2101			Invalid code provided for COLLATERAL ISSUER SECTOR.	Error	reject transaction
DQS2102	discontinued		COLLATERAL ISSUER SECTOR [COLLATERAL ISSUER SECTOR value] provided where COLLATERAL ISIN [COLLATERAL ISIN value] is provided.	Warning	no action
DQS2200		SPECIAL COLLATERAL INDICATOR	Missing value for field SPECIAL COLLATERAL INDICATOR.	n/a	n/a
DQS2201	discontinued		Invalid code [SPECIAL COLLATERAL INDICATOR value] provided for field SPECIAL COLLATERAL INDICATOR.	Error	reject transaction
DQS2300		COLLATERAL NOMINAL AMOUNT	Missing value for field COLLATERAL NOMINAL AMOUNT where SINGLE COLLATERAL ISIN [SINGLE COLLATERAL ISIN value] or MULTIPLE COLLATERAL ISIN [MULTIPLE COLLATERAL ISIN value] or POOL COLLATERAL ISIN [POOL COLLATERAL ISIN value] is provided, and no TRIPARTY AGENT IDENTIFICATION is provided.	Error	reject transaction
DQS2301	discontinued		Invalid numeric format [COLLATERAL NOMINAL AMOUNT value] provided for field COLLATERAL NOMINAL AMOUNT.	Error	reject transaction
DQS2302			COLLATERAL NOMINAL AMOUNT [COLLATERAL NOMINAL AMOUNT value] <= 0.	Error	reject transaction
DQS2303	discontinued		COLLATERAL NOMINAL AMOUNT [COLLATERAL NOMINAL AMOUNT value] provided for triparty repo. TRIPARTY AGENT IDENTIFICATION is [TRIPARTY AGENT IDENTIFICATION value].	Warning	no action
DQS2304			COLLATERAL NOMINAL AMOUNT [COLLATERAL NOMINAL AMOUNT value] not provided when [COLLATERAL ISIN value] provided and no TRIPARTY AGENT IDENTIFICATION is provided.	Error	reject transaction
DQS2305			The currrency specified for COLLATERAL NOMINAL AMOUNT is not EUR.	Error	reject transaction
DQS2400		COLLATERAL HAIRCUT	Missing value for field COLLATERAL HAIRCUT where SINGLE COLLATERAL ISIN [SINGLE COLLATERAL ISIN value] is provided and no TRIPARTY AGENT IDENTIFICATION is provided.	Error	reject transaction
DQS2401	discontinued		Invalid numeric format [COLLATERAL HAIRCUT value] provided for field COLLATERAL HAIRCUT.	Error	reject transaction

3. Data Quality Checks applicable to the Unsecured segment

Data Quality Check Identifier	Comments on numbering	Field name	Data Quality Check Description	Error severity	Data action
~~DQU100~~	discontinued	**REPORTED TRANSACTION STATUS**	Missing value for field REPORTED TRANSACTION STATUS.	Error	reject transaction
~~DQU101~~	discontinued		Invalid code [REPORTED TRANSACTION STATUS value] provided for field REPORTED TRANSACTION STATUS.	Error	reject transaction
DQU102			REPORTED TRANSACTION STATUS = AMND where [PROPRIETARY TRANSACTION IDENTIFICATION value] is not present in database or is flagged as inactive due to a previous cancellation	Error	reject transaction
DQU103			REPORTED TRANSACTION STATUS = CORR where [PROPRIETARY TRANSACTION IDENTIFICATION value] is not present in database or is flagged as inactive due to a previous cancellation	Error	reject transaction
DQU104			REPORTED TRANSACTION STATUS = CANC where [PROPRIETARY TRANSACTION IDENTIFICATION value] is not present in database or is flagged as inactive due to a previous cancellation	Error	reject transaction
DQU150		**NOVATION STATUS**	Missing value for field NOVATION STATUS	Warning	no action
~~DQU151~~	discontinued		Invalid code [NOVATION STATUS value] provided for field NOVATION STATUS.	Error	reject transaction
DQU200		**UNIQUE TRANSACTION IDENTIFIER**	Missing value for field UNIQUE TRANSACTION IDENTIFIER.	n/a	n/a
DQU201			Invalid UNIQUE TRANSACTION IDENTIFIER format [UNIQUE TRANSACTION IDENTIFIER value] provided for field UNIQUE TRANSACTION IDENTIFIER.	Error	reject transaction
~~DQU202~~			Duplicate UTI value [UNIQUE TRANSACTION IDENTIFIER value] detected in database for field UNIQUE TRANSACTION IDENTIFIER per reporting agent where REPORTED TRANSACTION STATUS is NEWT and where PTI [PROPRIETARY TRANSACTION IDENTIFICATION value] is flagged as active.	Error	reject transaction
~~DQU203~~			Duplicate value [UNIQUE TRANSACTION IDENTIFIER value] detected for field UNIQUE TRANSACTION IDENTIFIER in one submitted file	Error	reject transaction
DQU300		**PROPRIETARY TRANSACTION IDENTIFICATION**	Missing value for field PROPRIETARY TRANSACTION IDENTIFICATION.	Error	reject transaction

DQU301			Duplicate value [PROPRIETARY TRANSACTION IDENTIFICATION value] detected in database for the same reporting agent and segment under the field PROPRIETARY TRANSACTION IDENTIFICATION where REPORTED TRANSACTION STATUS is NEWT.	Error	reject transaction
DQU302			Duplicate value [PROPRIETARY TRANSACTION IDENTIFICATION value] detected for field PROPRIETARY TRANSACTION IDENTIFICATION in one submitted file	Error	reject transaction
DQU350		RELATED PROPRIETARY TRANSACTION IDENTIFICATION	RELATED PROPRIETARY TRANSACTION IDENTIFICATION is provided when NOVATION STATUS is NONO	Warning	no action
DQU351			RELATED PROPRIETARY TRANSACTION IDENTIFICATION is not provided when NOVATION STATUS is NOVA	Warning	no action
DQU352			RELATED PROPRIETARY TRANSACTION IDENTIFICATION [RELATED PROPRIETARY TRANSACTION IDENTIFICATION value] is provided and not present in database for the same reporting agent and segment under the field PROPRIETARY TRANSACTION IDENTIFICATION	Warning	no action
DQU400		COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION	Missing value for field COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION.	n/a	n/a
DQU401			Duplicate value [COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION value] detected in database for field COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION per counterparty and per segment where REPORTED TRANSACTION STATUS is NEWT	Warning	no action
DQU402			Duplicate value [COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION value] detected for field COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION per counterparty in one submitted file	Warning	no action
DQU500		COUNTERPARTY IDENTIFICATION	Missing value for field COUNTERPARTY IDENTIFICATION where COUNTERPARTY SECTOR is not provided.	Error	reject transaction
DQU501	discontinued		Missing value for field COUNTERPARTY IDENTIFICATION where COUNTERPARTY LOCATION is not provided.	Error	reject transaction
DQU502	discontinued		Invalid LEI format [COUNTERPARTY IDENTIFICATION value] provided for field COUNTERPARTY IDENTIFICATION.	Error	reject transaction
DQU503	discontinued		COUNTERPARTY IDENTIFICATION [COUNTERPARTY IDENTIFICATION value] provided where COUNTERPARTY SECTOR [COUNTERPARTY SECTOR value] is provided.	Warning	no action
DQU504	discontinued		COUNTERPARTY IDENTIFICATION [COUNTERPARTY IDENTIFICATION value] provided where COUNTERPARTY LOCATION [COUNTERPARTY LOCATION value] is provided.	Warning	no action
DQU505			COUNTERPARTY IDENTIFICATION [COUNTERPARTY IDENTIFICATION value] is identical to REPORTING AGENT [REPORTING AGENT value]	Error	reject transaction

DQU600		COUNTERPARTY SECTOR	Missing value for field COUNTERPARTY SECTOR where COUNTERPARTY IDENTIFICATION is not provided.	Error	reject transaction
DQU601	discontinued		Missing value for field COUNTERPARTY SECTOR where COUNTERPARTY LOCATION [COUNTERPARTY LOCATION] is provided.	Warning	no action
DQU602			Invalid code [COUNTERPARTY SECTOR value] provided for field COUNTERPARTY SECTOR.	Error	reject transaction
DQU603	discontinued		COUNTERPARTY SECTOR [COUNTERPARTY SECTOR value] provided where COUNTERPARTY IDENTIFICATION [COUNTERPARTY IDENTIFICATION value] is also provided.	Warning	no action
DQU604			COUNTERPARTY SECTOR provided as "S122"	Warning	no action
DQU605			COUNTERPARTY SECTOR is provided and different from "S122", where TRANSACTION TYPE provided as "lend"	Error	reject transaction
DQU700	discontinued	COUNTERPARTY LOCATION	Missing value for field COUNTERPARTY LOCATION where COUNTERPARTY IDENTIFICATION is not provided.	Error	reject transaction
DQU701	discontinued		Missing value for field COUNTERPARTY LOCATION where COUNTERPARTY SECTOR [COUNTERPARTY SECTOR value] is provided.	Warning	no action
DQU702			Invalid code [COUNTERPARTY LOCATION value] provided for field COUNTERPARTY LOCATION.	Error	reject transaction
DQU703	discontinued		COUNTERPARTY LOCATION [COUNTERPARTY LOCATION value] provided where COUNTERPARTY IDENTIFICATION [COUNTERPARTY IDENTIFICATION value] is also provided.	Warning	no action
DQU800	discontinued	TRADE DATE	Missing value for field TRADE DATE.	Error	reject transaction
DQU801			Invalid date format [TRADE DATE value] detected for field TRADE DATE.	Error	reject transaction
DQU802			TRADE DATE [TRADE DATE value] is after SETTLEMENT DATE [SETTLEMENT DATE value].	Warning	no action
DQU803			TRADE DATE [TRADE DATE value] is after MATURITY DATE [MATURITY DATE value].	Error	reject transaction

DQU804			TRADE DATE [TRADE DATE value] is after CREATION DATE [CREATION DATE value]	Error	reject transaction
DQU805			TRADE DATE [TRADE DATE value] is after end of REFERENCE PERIOD [REFERENCE PERIOD end value]	Error	reject transaction
DQU806			TRADE DATE [TRADE DATE value] is before 1 April 2016.	Error	reject transaction
DQU900	discontinued	SETTLEMENT DATE	Missing value for field SETTLEMENT DATE.	Error	reject transaction
DQU901			Wrong date format [SETTLEMENT DATE value] provided for field SETTLEMENT DATE.	Error	reject transaction
DQU902	discontinued		SETTLEMENT DATE [SETTLEMENT DATE value] is earlier than TRADE DATE [TRADE DATE value]	Warning	no action
DQU903			SETTLEMENT DATE [SETTLEMENT DATE value] is equal or after MATURITY DATE [MATURITY DATE value].	Error	reject transaction
DQU904			SETTLEMENT DATE [SETTLEMENT DATE value] is after FIRST CALL/PUT DATE [FIRST CALL/PUT DATE value]	Error	reject transaction
DQU1000	discontinued	MATURITY DATE	Missing value for field MATURITY DATE.	Error	reject transaction
DQU1001			Wrong date format [MATURITY DATE value] provided for field MATURITY DATE.	Error	reject transaction
DQU1002	discontinued		MATURITY DATE [MATURITY DATE value] is before TRADE DATE [TRADE DATE value].	Error	reject transaction
DQU1003	discontinued		MATURITY DATE [MATURITY DATE value] is equal or before SETTLEMENT DATE [SETTLEMENT DATE value].	Error	reject transaction
DQU1004			The difference between MATURITY DATE [MATURITY DATE value] and SETTLEMENT DATE [SETTLEMENT DATE value] is more than 397 days.	Error	reject transaction
DQU1005			MATURITY DATE [MATURITY DATE value] is before FIRST CALL/PUT DATE [FIRST CALL/PUT DATE value].	Error	reject transaction

DQU1100	discontinued	INSTRUMENT TYPE	Missing value for field INSTRUMENT TYPE.	Error	reject transaction
DQU1101	discontinued		Invalid code [INSTRUMENT TYPE value] provided for field INSTRUMENT TYPE.	Error	reject transaction
DQU1102			INSTRUMENT TYPE is CACM where Call/Put Option is provided.	Warning	no action
DQU1103			INSTRUMENT TYPE is CEOD where RATE TYPE is VARI	Warning	no action
DQU1104			INSTRUMENT TYPE is FRNT where RATE TYPE is FIXE	Error	reject transaction
DQU1200	discontinued	TRANSACTION TYPE	Missing value for field TRANSACTION TYPE.	Error	reject transaction
DQU1201	discontinued		Invalid code [TRANSACTION TYPE value] provided for field TRANSACTION TYPE.	Error	reject transaction
DQU1202			TRANSACTION TYPE = lend where [COUNTERPARTY SECTOR] is provided	Warning	no action
DQU1203			TRANSACTION TYPE = lend where [COUNTERPARTY LOCATION] is provided	Warning	no action
DQU1300	discontinued	TRANSACTION NOMINAL AMOUNT	Missing value for field TRANSACTION NOMINAL AMOUNT.	Error	reject transaction
DQU1301	discontinued		Invalid numeric format [TRANSACTION NOMINAL AMOUNT value] provided for field TRANSACTION NOMINAL AMOUNT.	Error	reject transaction
DQU1302			TRANSACTION NOMINAL AMOUNT [TRANSACTION NOMINAL AMOUNT value] is <= 0.	Error	reject transaction
DQU1303			The currrency specified for TRANSACTION NOMINAL AMOUNT is not EUR.	Error	reject transaction
DQU1400	discontinued	TRANSACTION DEAL PRICE	Missing value for field TRANSACTION DEAL PRICE.	Error	reject transaction

DQU1401	discontinued		Invalid numeric format [TRANSACTION DEAL PRICE value] provided for field TRANSACTION DEAL PRICE.	Error	reject transaction
DQU1402			TRANSACTION DEAL PRICE [TRANSACTION DEAL PRICE value] =! 100 where INSTRUMENT TYPE is DPST or CACM.	Warning	no action
DQU1403			TRANSACTION DEAL PRICE [TRANSACTION DEAL PRICE value] is less than 0.	Error	reject transaction
DQU1500	discontinued	RATE TYPE	Missing code for field RATE TYPE.	Error	reject transaction
DQU1501	discontinued		Invalid code [TYPE OF RATE value] provided for field RATE TYPE.	Error	reject transaction
DQU1600		DEAL RATE	Missing value for field DEAL RATE when RATE TYPE is FIXE.	Error	reject transaction
DQU1601	discontinued		Invalid numeric format [DEAL RATE value] provided for field DEAL RATE.	Error	reject transaction
DQU1602			DEAL RATE [DEAL RATE] provided when RATE TYPE is VARI	Error	reject transaction
DQU1700		REFERENCE RATE INDEX	Missing value for field REFERENCE RATE INDEX where RATE TYPE is VARI.	Error	reject transaction
DQU1701			REFERENCE RATE INDEX [REFERENCE RATE INDEX] provided when RATE TYPE is FIXE.	Error	reject transaction
DQU1702	discontinued		Invalid identifier format [REFERENCE RATE INDEX value] provided for field REFERENCE RATE INDEX.	Error	reject transaction
DQU1800		BASIS POINT SPREAD	Missing value for field BASIS POINT SPREAD where RATE TYPE is VARI.	Error	reject transaction
DQU1801			BASIS POINT SPREAD [BASIS POINT SPREAD value] provided where RATE TYPE is FIXE.	Error	reject transaction
DQU1802	discontinued		Invalid numeric format [BASIS POINT SPREAD value] provided for field BASIS POINT SPREAD.	Error	reject transaction

~~DQU1900~~	discontinued	CALL OR PUT	Missing value for field CALL OR PUT if FIRST CALL/PUT DATE [FIRST CALL/PUT DATE value] or CALL/PUT NOTICE PERIOD [CALL/PUT NOTICE PERIOD value] is provided.	Error	reject transaction
~~DQU1901~~	discontinued		Invalid code [CALL OR PUT value] provided for field CALL OR PUT if FIRST CALL/PUT DATE [FIRST CALL/PUT DATE value] or CALL/PUT NOTICE PERIOD [CALL/PUT NOTICE PERIOD value] is provided.	Error	reject transaction
DQU1902			CALL or PUTO are provided twice for [CALL OR PUT] for the same transaction.	Warning	no action
~~DQU2000~~	discontinued	FIRST CALL/PUT DATE	Missing value for field FIRST CALL/PUT DATE if CALL/PUT [CALL/PUT value] is provided and CALL/PUT NOTICE PERIOD blank.	Error	reject transaction
DQU2001			Invalid date format [FIRST CALL/PUT DATE value] provided for field FIRST CALL/PUT DATE.	Error	reject transaction
~~DQU2100~~	discontinued	CALL/PUT NOTICE PERIOD	Missing value for field CALL/PUT NOTICE PERIOD if CALL/PUT [CALL/PUT value] is provided and FIRST CALL/PUT DATE blank.	Error	reject transaction
DQU2101			Invalid numeric format [CALL/PUT NOTICE PERIOD value] provided for field CALL/PUT NOTICE PERIOD.	Error	reject transaction
DQU2102			CALL/PUT NOTICE PERIOD [CALL/PUT NOTICE PERIOD value] is greater than the difference between SETTLEMENT DATE [SETTLEMENT DATE value] and MATURITY DATE [MATURITY DATE value].	Error	reject transaction

4. Data Quality Checks applicable to the FX Swap segment

Data Quality Check Identifier	Comments on numbering	Field name	Data Quality Check Description	Error severity	Data Action
DQF100	discontinued	REPORTED TRANSACTION STATUS	Missing value for field REPORTED TRANSACTION STATUS.	Error	reject transaction
DQF101	discontinued		Invalid code [REPORTED TRANSACTION STATUS value] provided for field REPORTED TRANSACTION STATUS.	Error	reject transaction
DQF102			REPORTED TRANSACTION STATUS = AMND where [PROPRIETARY TRANSACTION IDENTIFICATION value] is not present in database or is flagged as inactive due to a previous cancellation	Error	reject transaction
DQF103			REPORTED TRANSACTION STATUS = CORR where [PROPRIETARY TRANSACTION IDENTIFICATION value] is not present in database or is flagged as inactive due to a previous cancellation	Error	reject transaction
DQF104			REPORTED TRANSACTION STATUS = CANC where [PROPRIETARY TRANSACTION IDENTIFICATION value] is not present in database or is flagged as inactive due to a previous cancellation	Error	reject transaction
DQF150		NOVATION STATUS	Missing value for field NOVATION STATUS	Warning	no action
DQF151	discontinued		Invalid code [NOVATION STATUS value] provided for field NOVATION STATUS.	Error	reject transaction
DQF200		UNIQUE TRANSACTION IDENTIFIER	Missing value for field UNIQUE TRANSACTION IDENTIFIER.	n/a	n/a
DQF201			Invalid UNIQUE TRANSACTION IDENTIFIER format [UNIQUE TRANSACTION IDENTIFIER value] provided for field UNIQUE TRANSACTION IDENTIFIER.	Error	reject transaction
DQF202			Duplicate UTI value [UNIQUE TRANSACTION IDENTIFIER value] detected in database for field UNIQUE TRANSACTION IDENTIFIER per reporting agent where REPORTED TRANSACTION STATUS is NEWT and where PTI [PROPRIETARY TRANSACTION IDENTIFICATION value] is flagged as active.	Error	reject transaction
DQF203			Duplicate value [UNIQUE TRANSACTION IDENTIFIER value] detected for field UNIQUE TRANSACTION IDENTIFIER in one submitted file	Error	reject transaction
DQF300		PROPRIETARY TRANSACTION IDENTIFICATION	Missing value for field PROPRIETARY TRANSACTION IDENTIFICATION.	Error	reject transaction

DQF301			Duplicate value [PROPRIETARY TRANSACTION IDENTIFICATION value] detected in database for the same reporting agent and segment under the field PROPRIETARY TRANSACTION IDENTIFICATION where REPORTED TRANSACTION STATUS is NEWT.	Error	reject transaction
DQF302			Duplicate value [PROPRIETARY TRANSACTION IDENTIFICATION value] detected for field PROPRIETARY TRANSACTION IDENTIFICATION in one submitted file	Error	reject transaction
DQF350		**RELATED PROPRIETARY TRANSACTION IDENTIFICATION**	RELATED PROPRIETARY TRANSACTION IDENTIFICATION is provided when NOVATION STATUS is NONO	Warning	no action
DQF351			RELATED PROPRIETARY TRANSACTION IDENTIFICATION is not provided when NOVATION STATUS is NOVA	Warning	no action
DQF352			RELATED PROPRIETARY TRANSACTION IDENTIFICATION [RELATED PROPRIETARY TRANSACTION IDENTIFICATION value] is provided and not present in database for the same reporting agent and segment under the field PROPRIETARY TRANSACTION IDENTIFICATION	Warning	no action
DQF400		**COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION**	Missing value for field COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION.	n/a	n/a
DQF401			Duplicate value [COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION value] detected in database for field COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION per counterparty and per segment where REPORTED TRANSACTION STATUS is NEWT	Warning	no action
DQF402			Duplicate value [COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION value] detected for field COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION per counterparty in one submitted file	Warning	no action
DQF500		**COUNTERPARTY IDENTIFICATION**	Missing value for field COUNTERPARTY IDENTIFICATION where COUNTERPARTY SECTOR is not provided.	Error	reject transaction
~~DQF501~~	**discontinued**		Missing value for field COUNTERPARTY IDENTIFICATION where COUNTERPARTY LOCATION is not provided.	Error	reject transaction
~~DQF502~~	**discontinued**		Invalid LEI format [COUNTERPARTY IDENTIFICATION value] provided for field COUNTERPARTY IDENTIFICATION.	Error	reject transaction
~~DQF503~~	**discontinued**		COUNTERPARTY IDENTIFICATION [COUNTERPARTY IDENTIFICATION value] provided where COUNTERPARTY SECTOR [COUNTERPARTY SECTOR value] is provided.	Warning	no action
~~DQF504~~	**discontinued**		COUNTERPARTY IDENTIFICATION [COUNTERPARTY IDENTIFICATION value] provided where COUNTERPARTY LOCATION [COUNTERPARTY LOCATION value] is provided.	Warning	no action
DQF505			COUNTERPARTY IDENTIFICATION [COUNTERPARTY IDENTIFICATION value] is identical to REPORTING AGENT [REPORTING AGENT value]	Error	reject transaction

DQF600		**COUNTERPARTY SECTOR**	Missing value for field COUNTERPARTY SECTOR where COUNTERPARTY IDENTIFICATION is not provided.	Error	reject transaction
~~**DQF601**~~	**discontinued**		Missing value for field COUNTERPARTY SECTOR where COUNTERPARTY LOCATION [COUNTERPARTY LOCATION] is provided.	Warning	no action
DQF602			Invalid code [COUNTERPARTY SECTOR value] provided for field COUNTERPARTY SECTOR.	Error	reject transaction
~~**DQF603**~~	**discontinued**		COUNTERPARTY SECTOR [COUNTERPARTY SECTOR value] provided where COUNTERPARTY IDENTIFICATION [COUNTERPARTY IDENTIFICATION value] is also provided.	Warning	no action
DQF604			COUNTERPARTY SECTOR provided as "S122"	Warning	no action
~~**DQF700**~~	**discontinued**	**COUNTERPARTY LOCATION**	Missing value for field COUNTERPARTY LOCATION where COUNTERPARTY IDENTIFICATION is not provided.	Error	reject transaction
~~**DQF701**~~	**discontinued**		Missing value for field COUNTERPARTY LOCATION where COUNTERPARTY SECTOR [COUNTERPARTY SECTOR value] is provided.	Warning	no action
DQF702			Invalid code [COUNTERPARTY LOCATION value] provided for field COUNTERPARTY LOCATION.	Error	reject transaction
~~**DQF703**~~	**discontinued**		COUNTERPARTY LOCATION [COUNTERPARTY LOCATION value] provided where COUNTERPARTY IDENTIFICATION [COUNTERPARTY IDENTIFICATION value] is also provided.	Warning	no action
~~**DQF800**~~	**discontinued**	**TRADE DATE**	Missing value for field TRADE DATE.	Error	reject transaction
DQF801			Invalid date format [TRADE DATE value] detected for field TRADE DATE.	Error	reject transaction
DQF802			TRADE DATE [TRADE DATE value] is after VALUE DATE [VALUE DATE value].	Warning	no action
DQF803			TRADE DATE [TRADE DATE value] is after MATURITY DATE [MATURITY DATE value].	Error	reject transaction
DQF804			TRADE DATE [TRADE DATE value] is after CREATION DATE [CREATION DATE value]	Error	reject transaction

DQF805			TRADE DATE [TRADE DATE value] is after end of REFERENCE PERIOD [REFERENCE PERIOD end value]	Error	reject transaction
DQF806			TRADE DATE [TRADE DATE value] is before 1 April 2016.	Error	reject transaction
~~**DQF900**~~	discontinued	**VALUE DATE**	Missing value for field VALUE DATE.	Error	reject transaction
DQF901			Invalid date format [VALUE DATE value] provided for field VALUE DATE.	Error	reject transaction
DQF902			VALUE DATE [VALUE DATE value] is **on or** after MATURITY DATE [MATURITY DATE value].	Error	reject transaction
~~**DQF903**~~	discontinued		VALUE DATE [VALUE DATE value] is before TRADE DATE [TRADE DATE value].	Warning	no action
~~**DQF1000**~~	discontinued	**MATURITY DATE**	Missing value for field MATURITY DATE.	Error	reject transaction
DQF1001			Invalid date format [MATURITY DATE value] provided for field MATURITY DATE.	Error	reject transaction
~~**DQF1002**~~	discontinued		MATURITY DATE [MATURITY DATE value] is before TRADE DATE [TRADE DATE value].	Error	reject transaction
~~**DQF1003**~~	discontinued		MATURITY DATE [MATURITY DATE value] is **equal or** before VALUE DATE [VALUE DATE value].	Error	reject transaction
DQF1004			The difference between MATURITY DATE [MATURITY DATE value] and VALUE DATE [VALUE DATE value] is more than 397 days.	Error	reject transaction
~~**DQF1100**~~	discontinued	**FX TRANSACTION TYPE**	Missing value for field FX TRANSACTION TYPE.	Error	reject transaction
~~**DQF1101**~~	discontinued		Invalid code [FX TRANSACTION TYPE value] provided for field FX TRANSACTION TYPE .	Error	reject transaction
~~**DQF1200**~~	discontinued	**TRANSACTION NOMINAL AMOUNT**	Missing value for field TRANSACTION NOMINAL AMOUNT.	Error	reject transaction

~~DQF1201~~	discontinued		Invalid numeric format [TRANSACTION NOMINAL AMOUNT value] provided for field TRANSACTION NOMINAL AMOUNT.	Error	reject transaction
DQF1202			TRANSACTION NOMINAL AMOUNT [TRANSACTION NOMINAL AMOUNT value] is <= 0.	Error	reject transaction
DQF1203			The currrency specified for TRANSACTION NOMINAL AMOUNT is not EUR.	Error	reject transaction
~~DQF1300~~	discontinued	FOREIGN CURRENCY CODE	Missing value for field FOREIGN CURRENCY CODE.	Error	reject transaction
DQF1301			Invalid code [FOREIGN CURRENCY CODE value] provided for field FOREIGN CURRENCY CODE.	Error	reject transaction
DQF1302			EUR reported as FOREIGN CURRENCY CODE	Error	reject transaction
~~DQF1400~~	discontinued	FOREIGN EXCHANGE SPOT RATE	Missing value for field FOREIGN EXCHANGE SPOT RATE.	Error	reject transaction
~~DQF1401~~	discontinued		Invalid numeric format [FOREIGN EXCHANGE SPOT RATE value] provided for field FOREIGN EXCHANGE SPOT RATE.	Error	reject transaction
DQF1402			FOREIGN EXCHANGE SPOT RATE [FOREIGN EXCHANGE SPOT RATE value] is <= 0.	Error	reject transaction
~~DQF1500~~	discontinued	FOREIGN EXCHANGE FORWARD POINTS	Missing value for field FOREIGN EXCHANGE FORWARD POINTS.	Error	reject transaction
~~DQF1501~~	discontinued		Invalid numeric format [FOREIGN EXCHANGE FORWARD POINTS value] provided for field FOREIGN EXCHANGE FORWARD POINTS.	Error	reject transaction

5. Data Quality Checks applicable to the OIS segment

Data Quality Check Identifier	Comments on numbering	Field name	Data Quality Check Description	Error severity	Data Action
~~DQO100~~	discontinued	REPORTED TRANSACTION STATUS	Missing value for field REPORTED TRANSACTION STATUS.	Error	reject transaction
~~DQO101~~	discontinued		Invalid code [REPORTED TRANSACTION STATUS value] provided for field REPORTED TRANSACTION STATUS.	Error	reject transaction
DQO102			REPORTED TRANSACTION STATUS = AMND where [PROPRIETARY TRANSACTION IDENTIFICATION value] is not present in database or is flagged as inactive due to a previous cancellation	Error	reject transaction
DQO103			REPORTED TRANSACTION STATUS = CORR where [PROPRIETARY TRANSACTION IDENTIFICATION value] is not present in database or is flagged as inactive due to a previous cancellation	Error	reject transaction
DQO104			REPORTED TRANSACTION STATUS = CANC where [PROPRIETARY TRANSACTION IDENTIFICATION value] is not present in database or is flagged as inactive due to a previous cancellation	Error	reject transaction
DQO150		NOVATION STATUS	Missing value for field NOVATION STATUS	Warning	no action
~~DQO151~~	discontinued		Invalid code [NOVATION STATUS value] provided for field NOVATION STATUS.	Error	reject transaction
DQO200		UNIQUE TRANSACTION IDENTIFIER	Missing value for field UNIQUE TRANSACTION IDENTIFIER.	n/a	n/a
DQO201			Invalid UNIQUE TRANSACTION IDENTIFIER format [UNIQUE TRANSACTION IDENTIFIER value] provided for field UNIQUE TRANSACTION IDENTIFIER.	Error	reject transaction
~~DQO202~~			Duplicate UTI value [UNIQUE TRANSACTION IDENTIFIER value] detected in database for field UNIQUE TRANSACTION IDENTIFIER per reporting agent where REPORTED TRANSACTION STATUS is NEWT and where PTI [PROPRIETARY TRANSACTION IDENTIFICATION value] is flagged as active.	Error	reject transaction
~~DQO203~~			Duplicate value [UNIQUE TRANSACTION IDENTIFIER value] detected for field UNIQUE TRANSACTION IDENTIFIER in one submitted file	Error	reject transaction
DQO300		PROPRIETARY TRANSACTION IDENTIFICATION	Missing value for field PROPRIETARY TRANSACTION IDENTIFICATION.	Error	reject transaction

DQO301			Duplicate value [PROPRIETARY TRANSACTION IDENTIFICATION value] detected in database for the same reporting agent and segment under the field PROPRIETARY TRANSACTION IDENTIFICATION where REPORTED TRANSACTION STATUS is NEWT.	Error	reject transaction
DQO302			Duplicate value [PROPRIETARY TRANSACTION IDENTIFICATION value] detected for field PROPRIETARY TRANSACTION IDENTIFICATION in one submitted file	Error	reject transaction
DQO350		RELATED PROPRIETARY TRANSACTION IDENTIFICATION	RELATED PROPRIETARY TRANSACTION IDENTIFICATION is provided when NOVATION STATUS is NONO	Warning	no action
DQO351			RELATED PROPRIETARY TRANSACTION IDENTIFICATION is not provided when NOVATION STATUS is NOVA	Warning	no action
DQO352			RELATED PROPRIETARY TRANSACTION IDENTIFICATION [RELATED PROPRIETARY TRANSACTION IDENTIFICATION value] is provided and not present in database for the same reporting agent and segment under the field PROPRIETARY TRANSACTION IDENTIFICATION	Warning	no action
DQO400		COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION	Missing value for field COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION.	n/a	n/a
DQO401			Duplicate value [COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION value] detected in database for field COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION per counterparty and per segment where REPORTED TRANSACTION STATUS is NEWT	Warning	no action
DQO402			Duplicate value [COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION value] detected for field COUNTERPARTY PROPRIETARY TRANSACTION IDENTIFICATION per counterparty in one submitted file	Warning	no action
DQO500		COUNTERPARTY IDENTIFICATION	Missing value for field COUNTERPARTY IDENTIFICATION where COUNTERPARTY SECTOR is not provided.	Error	reject transaction
DQO501	discontinued		Missing value for field COUNTERPARTY IDENTIFICATION where COUNTERPARTY LOCATION is not provided.	Error	reject transaction
DQO502	discontinued		Invalid LEI format [COUNTERPARTY IDENTIFICATION value] provided for field COUNTERPARTY IDENTIFICATION.	Error	reject transaction
DQO503	discontinued		COUNTERPARTY IDENTIFICATION [COUNTERPARTY IDENTIFICATION value] provided where COUNTERPARTY SECTOR [COUNTERPARTY SECTOR value] is provided.	Warning	no action
DQO504	discontinued		COUNTERPARTY IDENTIFICATION [COUNTERPARTY IDENTIFICATION value] provided where COUNTERPARTY LOCATION [COUNTERPARTY LOCATION value] is provided.	Warning	no action
DQO505			COUNTERPARTY IDENTIFICATION [COUNTERPARTY IDENTIFICATION value] is identical to REPORTING AGENT [REPORTING AGENT value]	Error	reject transaction

DQO600		COUNTERPARTY SECTOR	Missing value for field COUNTERPARTY SECTOR where COUNTERPARTY IDENTIFICATION is not provided.	Error	reject transaction
DQO601	discontinued		Missing value for field COUNTERPARTY SECTOR where COUNTERPARTY LOCATION [COUNTERPARTY LOCATION] is provided.	Warning	no action
DQO602			Invalid code [COUNTERPARTY SECTOR value] provided for field COUNTERPARTY SECTOR.	Error	reject transaction
DQO603	discontinued		COUNTERPARTY SECTOR [COUNTERPARTY SECTOR value] provided where COUNTERPARTY IDENTIFICATION [COUNTERPARTY IDENTIFICATION value] is also provided.	Warning	no action
DQO604			COUNTERPARTY SECTOR provided as "S122"	Warning	no action
DQO700	discontinued	COUNTERPARTY LOCATION	Missing value for field COUNTERPARTY LOCATION where COUNTERPARTY IDENTIFICATION is not provided.	Error	reject transaction
DQO701	discontinued		Missing value for field COUNTERPARTY LOCATION where COUNTERPARTY SECTOR [COUNTERPARTY SECTOR value] is provided.	Warning	no action
DQO702			Invalid code [COUNTERPARTY LOCATION value] provided for field COUNTERPARTY LOCATION.	Error	reject transaction
DQO703	discontinued		COUNTERPARTY LOCATION [COUNTERPARTY LOCATION value] provided where COUNTERPARTY IDENTIFICATION [COUNTERPARTY IDENTIFICATION value] is also provided.	Warning	no action
DQO800	discontinued	TRADE DATE	Missing value for field TRADE DATE.	Error	reject transaction
DQO801			Invalid date format [TRADE DATE value] detected for field TRADE DATE.	Error	reject transaction
DQO802			TRADE DATE [TRADE DATE value] is later than START DATE [START DATE value].	Warning	no action
DQO803			TRADE DATE [TRADE DATE value] is after MATURITY DATE [MATURITY DATE value].	Error	reject transaction
DQO804			TRADE DATE [TRADE DATE value] is after CREATION DATE [CREATION DATE value]	Error	reject transaction

DQO805			TRADE DATE [TRADE DATE value] is after end of REFERENCE PERIOD [REFERENCE PERIOD end value]	Error	reject transaction
DQO806			TRADE DATE [TRADE DATE value] is before 1 April 2016.	Error	reject transaction
DQO900	discontinued	START DATE	Missing value for field START DATE.	Error	reject transaction
DQO901			Invalid date format [START DATE value] provided for field START DATE.	Error	reject transaction
DQO902			START DATE [START DATE value] is equal or later than MATURITY DATE [MATURITY DATE value].	Error	reject transaction
DQO903	discontinued		START DATE [START DATE value] is earlier than TRADE DATE [TRADE DATE value].	Warning	no action
DQO1000	discontinued	MATURITY DATE	Missing value for field MATURITY DATE.	Error	reject transaction
DQO1001			Invalid date format [MATURITY DATE value] provided for field MATURITY DATE.	Error	reject transaction
DQO1002	discontinued		MATURITY DATE [MATURITY DATE value] is before TRADE DATE [TRADE DATE value].	Error	reject transaction
DQO1003	discontinued		MATURITY DATE [MATURITY DATE value] is equal or before START DATE [START DATE value].	Error	reject transaction
DQO1100	discontinued	FIXED INTEREST RATE	Missing value for field FIXED INTEREST RATE.	Error	reject transaction
DQO1101	discontinued		Invalid numeric format [FIXED INTEREST RATE value] provided for field FIXED INTEREST RATE.	Error	reject transaction
DQO1200	discontinued	OIS TRANSACTION TYPE	Missing value for field OIS TRANSACTION TYPE.	Error	reject transaction
DQO1201	discontinued		Invalid code [OIS TRANSACTION TYPE value] provided for field OIS TRANSACTION TYPE.	Error	reject transaction

DQO1300	discontinued	TRANSACTION NOMINAL AMOUNT	Missing value for field TRANSACTION NOMINAL AMOUNT.	Error	reject transaction
DQO1301	discontinued		Invalid numeric format [TRANSACTION NOMINAL AMOUNT value] provided for field TRANSACTION NOMINAL AMOUNT.	Error	reject transaction
DQO1302			The currrency specified for TRANSACTION NOMINAL AMOUNT is not EUR.	Error	reject transaction
DQO1303			TRANSACTION NOMINAL AMOUNT [TRANSACTION NOMINAL AMOUNT value] is <= 0.	Error	reject transaction

6. Data Quality Check applicable to all segments

Data Quality Check Identifier	Comments	Field name	Data Quality Check Description	Error severity	Data Action
~~DQD100~~	discontinued	DATA SET ACTION	Invalid code [DATA SET ACTION value] provided for field DATA SET ACTION.	Error	reject transaction
DQD101			NORA code provided for field DATA SET ACTION while sender is a reporting agent	Error	reject transaction