



**EUROPEAN CENTRAL BANK**  
**EUROSYSTEM**

Directorate General Statistics

**ECB-UNRESTRICTED**

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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
ADQS100	TRANSACTION NOMINAL AMOUNT	TRANSACTION NOMINAL AMOUNT [TRANSACTION NOMINAL AMOUNT value] / COLLATERAL NOMINAL AMOUNT [COLLATERAL NOMINAL AMOUNT value] is higher than <b>10</b>	Warning	no data action
ADQS101		TRANSACTION NOMINAL AMOUNT [TRANSACTION NOMINAL AMOUNT value] / COLLATERAL NOMINAL AMOUNT [COLLATERAL NOMINAL AMOUNT value] is lower than <b>0.1</b>	Warning	no data action
ADQS102		TRANSACTION NOMINAL AMOUNT [TRANSACTION NOMINAL AMOUNT value] is higher than <b>5,000,000,000</b> and lower than or equal to <b>20,000,000,000</b>	Warning	no data action
ADQS103		TRANSACTION NOMINAL AMOUNT [TRANSACTION NOMINAL AMOUNT value] is lower than <b>1,000</b>	Warning	no data action
ADQS104		TRANSACTION NOMINAL AMOUNT [TRANSACTION NOMINAL AMOUNT value] is higher than <b>20,000,000,000</b>	Warning	no data action
ADQS200	DEAL RATE	DEAL RATE [DEAL RATE value] is higher than ECB Marginal Lending Facility Rate [ECB Marginal Lending Facility Rate value] + <b>20.0 percentage points</b>	Warning	no data action
ADQS201		DEAL RATE [DEAL RATE value] is lower than ECB Deposit Facility Rate [ECB Deposit Facility Rate value] – <b>5.0 percentage points</b>	Warning	no data action
ADQS300	COUNTERPARTY IDENTIFICATION	COUNTERPARTY IDENTIFICATION [COUNTERPARTY IDENTIFICATION value] is present and does not exist in the LEI referential database ( <a href="https://www.gleif.org/en">https://www.gleif.org/en</a> )	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:** 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 <b>5,000,000,000</b> and lower than or equal to <b>20,000,000,000</b>	Warning	no data action
ADQU101		TRANSACTION NOMINAL AMOUNT [TRANSACTION NOMINAL AMOUNT value] is lower than <b>1,000</b>	Warning	no data action
ADQU102		TRANSACTION NOMINAL AMOUNT [TRANSACTION NOMINAL AMOUNT value] is higher than <b>20,000,000,000</b>	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] + <b>5.0 percentage points</b>	Warning	no data action
ADQU201		DEAL RATE [DEAL RATE value] is lower than ECB Deposit Facility Rate [ECB Deposit Facility Rate value] – <b>5.0 percentage points</b>	Warning	no data action
ADQU300	COUNTERPARTY IDENTIFICATION	COUNTERPARTY IDENTIFICATION [COUNTERPARTY IDENTIFICATION value] is present and does not exist in the LEI referential database ( <a href="https://www.gleif.org/en">https://www.gleif.org/en</a> )	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

### 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
ADQF100	TRANSACTION NOMINAL AMOUNT	TRANSACTION NOMINAL AMOUNT [TRANSACTION NOMINAL AMOUNT value] is higher than <b>5,000,000,000</b> and lower than or equal to <b>20,000,000,000</b>	Warning	no data action
ADQF101		TRANSACTION NOMINAL AMOUNT [TRANSACTION NOMINAL AMOUNT value] is lower than <b>1,000</b>	Warning	no data action
ADQF102		TRANSACTION NOMINAL AMOUNT [TRANSACTION NOMINAL AMOUNT value] is higher than <b>20,000,000,000</b>	Warning	no data action
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] * <b>1.5</b>	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] * <b>0.5</b>	Warning	no data action
ADQF300	COUNTERPARTY IDENTIFICATION	COUNTERPARTY IDENTIFICATION [COUNTERPARTY IDENTIFICATION value] is present and does not exist in the LEI referential database ( <a href="https://www.gleif.org/en">https://www.gleif.org/en</a> )	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
ADQO100	TRANSACTION NOMINAL AMOUNT	TRANSACTION NOMINAL AMOUNT [TRANSACTION NOMINAL AMOUNT value] is higher than <b>5,000,000,000</b> and lower than or equal to <b>20,000,000,000</b>	Warning	no data action
ADQO101		TRANSACTION NOMINAL AMOUNT [TRANSACTION NOMINAL AMOUNT value] is lower than <b>1,000</b>	Warning	no data action
ADQO102		TRANSACTION NOMINAL AMOUNT [TRANSACTION NOMINAL AMOUNT value] is higher than <b>20,000,000,000</b>	Warning	no data action
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] + <b>5.0 percentage points</b>	Warning	no data action
ADQO201		FIXED INTEREST RATE [FIXED INTEREST RATE value] is lower than ECB Deposit Facility Rate [ECB Deposit Facility Rate value] – <b>5.0 percentage points</b>	Warning	no data action
ADQO300	COUNTERPARTY IDENTIFICATION	COUNTERPARTY IDENTIFICATION [COUNTERPARTY IDENTIFICATION value] is present and does not exist in the LEI referential database ( <a href="https://www.gleif.org/en">https://www.gleif.org/en</a> )	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