**EUROPEAN CENTRAL BANK**

EUROSYSTEM

Directorate General Statistics

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Version 3.2

# 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 **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** | Error | reject transaction |
| 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

**Note:** ECB Deposit Facility rate

**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 **15,000,000,000** | 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 **15,000,000,000** | Error | reject transaction |
| 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

**Note:** ECB Deposit Facility rate

# 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 **12,000,000,000** and lower than or equal to **45,000,000,000** | 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 **45,000,000,000** | Error | reject transaction |
| 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 |
|---|---|---|---|---|
| ADQO100 | **TRANSACTION NOMINAL AMOUNT** | TRANSACTION NOMINAL AMOUNT [TRANSACTION NOMINAL AMOUNT value] is higher than **30,000,000,000** and lower than or equal to **300,000,000,000** | 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 **300,000,000,000** | Error | reject transaction |
| 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

**Note:** ECB Deposit Facility rate