

Report on the transaction dataset for SWESTR

1 January 2022 – 31 March 2022

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The Riksbank aims to be as transparent as possible regarding SWESTR. Therefore, the Riksbank provides summary information about how subsequent changes to the transaction dataset would have affected SWESTR values.

First quarter of 2022

During the first quarter of 2022, there is no error to report, i.e. there were no instances in this quarter where subsequent changes to the transaction dataset had an absolute impact on SWESTR exceeding 0.1 basis point.

Table 1. Absolute impact on SWESTR [€]

Basis points

#	Value date	$0.1 < \epsilon \leq 0.5$	$0.5 < \epsilon \leq 1.0$	$1.0 < \epsilon \leq 2.0$	$2.0 < \epsilon$	Reason
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There is no error to report for this quarter

Absolute impact on SWESTR in basis points (1 basis point = 0.01 percentage points). Reconciliation date for the transaction dataset is 2022-04-29. Dates are in format YYYY-MM-DD.

About the report

The Riksbank aims to be as transparent as possible regarding SWESTR. Hence, the Riksbank publishes information on how subsequent changes to the transaction dataset for SWESTR would have affected SWESTR values, if they had been known when SWESTR was determined. The report is published with a delay and covers a calendar quarter.

This report includes instances when changes have occurred to the transaction dataset between the first and the second calculation, e.g. due to late reporting or validation, but the changes were not large enough for the Riksbank to determine a corrected SWESTR value. The report also includes instances when changes occurred to the transaction dataset after the second calculation, e.g. due to a reporting agency subsequently changing the reported data. Changes to the transaction dataset due to errors by the Riksbank also appear in the report.

The report includes all instances where the absolute difference between the determined SWESTR value and the value calculated based on the changed transaction dataset exceeds 0.1 basis point (i.e. 0.001 percentage points). For each instance included in the report, summary information about the reasons for the changes to the transaction dataset is provided. One or more of the following three reasons for a changed transaction dataset are thus provided for each instance:

- **Late reporting or validation**
One or more reporting agencies did not report or validate transaction data by the deadline. All changes received on the publication day of the SWESTR value are attributed to this category.
- **Subsequently changed data**
One or more reporting agencies have subsequently reported changed transaction data. All changes received after publication day of the SWESTR value are attributed to this category.
- **Administrator error**
An operational error at the Riksbank or an error in the Riksbank's systems has affected the calculation.

The data in the report is reconciled on the last day of the month following the period covered by the report. The report is published five banking days after the day of reconciliation.