SVERIGES RIKSBANK

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Report on the transaction dataset for SWESTR

Quarter 3 2026 (2026-07-01 – 2026-09-30)
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The Riksbank aims to be as transparent as possible regarding SWESTR. Below we therefore provide information on how any changes in the transaction dataset would have affected SWESTR if the changes were known when the respective SWESTR value was determined. The report also contains summary information about the composition of the transaction data for SWESTR.

Impact of changes in the transaction dataset

There is one error to report during the third quarter of 2026. On one occasion during the quarter, a retrospective change in the transaction dataset had an absolute impact on SWESTR between 0.1 and 0.5 basis points.

Table 1. Absolute impact on SWESTR [ε]
Basis points

Value date	0,1 < ε ≤ 0,5	0,5 < ε ≤ 1,0	1,0 < ε ≤ 2,0	2,0 < ε	Reason
2026-09-07	✓				Subsequently changed data

Note: Absolute impact on SWESTR in basis points (1 basis point = 0.01 percentage points). Reconciliation date for the transaction dataset is 2026-10-30. Dates are in format YYYY-MM-DD.

The composition of the transaction dataset

During the third quarter of 2026, the transaction dataset, before trimming, consisted of 53 per cent of the reporting agents' transactions with banks (S122), 23 per cent of transactions with financial companies (S123-S129) and the Swedish National Debt Office and 24 per cent of transactions with non-financial companies (S11). The distribution is volume weighted.

Figure 1. Breakdown of the transaction dataset

The percentage distribution of the total volume by counterparty and size category

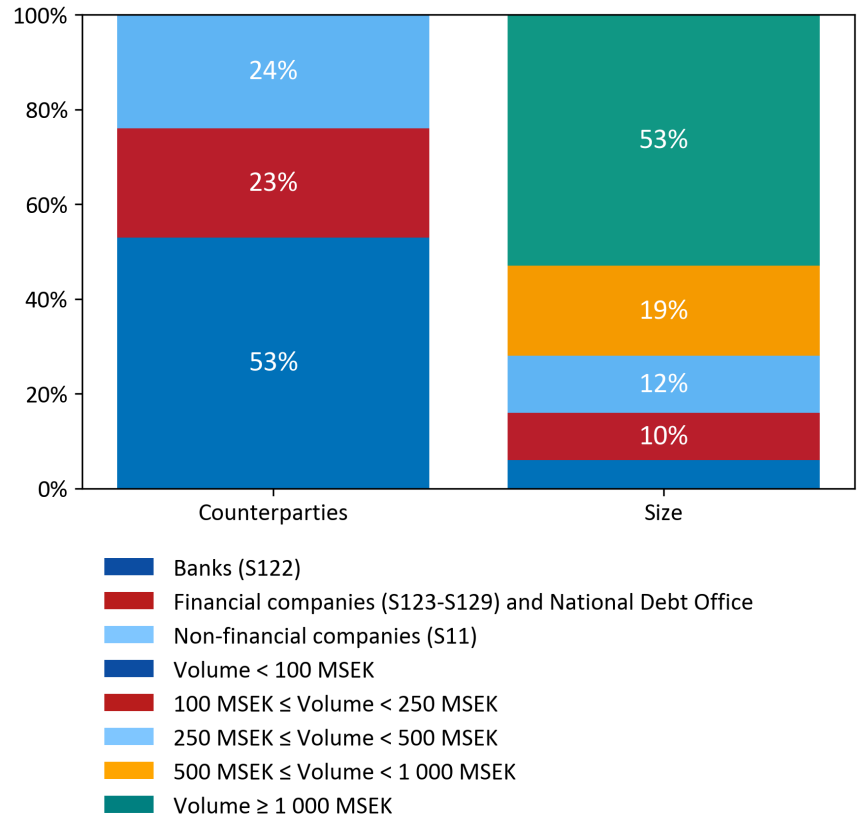


Table 2. Composition of the transaction dataset by counterparty category

Percentage distribution of the transaction dataset

Banks (S122)	Financial companies (S123-S129) and National Debt Office	Non-financial companies (S11)
53	23	24

Table 3. Composition of the transaction dataset by transaction size

Percentage distribution of the transaction dataset

Volume < 100 MSEK	100 MSEK ≤ Volume < 250 MSEK	250 MSEK ≤ Volume < 500 MSEK	500 MSEK ≤ Volume < 1 000 MSEK	Volume ≥ 1 000 MSEK
6	10	12	19	53

About the report

The report has the reconciliation date for receiving information on the transaction data at the end of the first month following the period to which the report relates. The report is published five banking days after the record date.

The source for all the information in the report is the Riksbank.

The impact of changes in the transaction dataset

The report contains 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.

There is information available on the 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 instances when changes occurred to the transaction dataset after the second calculation, e.g. due to a reporting agency subsequently changing the reported data, are also included. Changes to the transaction dataset due to errors by the Riksbank also appear in the report.

The report contains information on 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 contributors have not reported or validated transaction data on time. All changes received on the same day that the SWESTR quote was published are assigned to this category.
- **Subsequently changed data**
  One or more reporters have subsequently reported changed transaction data. All changes received after the date of publication of the SWESTR quote are assigned to this category.
- **Administrative error**
  An operational error at the Riksbank or an error in the Riksbank's system has affected the calculation.

Composition of the transaction dataset

The report describes how the total transaction dataset has been distributed over the last quarter. The distribution is based on the transaction data actually used for each SWESTR value.

The composition is divided into counterparty category and volume category for the individual underlying transactions. The sector codes next to the names of the counterparty categories refer to the European System of Accounts (ESA2010) classification.

Percentages are rounded to the nearest whole number. However, due to the rounding, the percentages do not always add up to 100 per cent.