

Net amount¹⁹ = [(Clean price x Nominal value) + (Accrued coupons x Nominal value)] x Index ratio i.e. $\left[\left(\frac{110}{100} \times 1000000 \text{ EUR}\right) + \left(\frac{0.02821918}{100} \times 1000000 \text{ EUR}\right)\right] \times 1.009990 = 1111274.01 \text{ EUR}$.

N	Field name	Values	XML representation
30	Quantity	'1000000'	<pre> <Tx> <New> ... <Tx> ... <Qty> <NmnlVal Ccy="EUR">1000000</NmnlVal> </Qty> <Pric> <Pctg>110.00</Pctg> </Pric> <NetAmt>1111274.01</NetAmt> <TradVn>XOFF</TradVn> ... </Tx> <FinInstrm> <Id>DE0001030567</Id> </FinInstrm> ... </New> </Tx> </pre>

11 Field 14 and Field 17 – Total issued nominal amount [Last update: 26/09/2018]

Question 1

In the case of Bonds or other forms of securitised debt, what should be reported in Commission Delegated Regulation (EU) 2017/585 Annex Table 3 Field 14 (Total issued nominal amount) if the total nominal amount changes? Similarly, what should be reported in Commission Delegated Regulation (EU) 2017/585 Annex Table 3 Field 17 (Nominal value per unit/minimum traded value) if nominal value per unit/minimum traded value changes?

Answer 1

In the case of Bonds or other forms of securitised debt, a trading venue should update Field 14 (Total issued nominal amount) accordingly if the total nominal amount changes (increasing or decreasing). The same approach should be applied to Field 17 (Nominal value per unit/minimum traded value). Trading venues are not expected to report under Field 14 the total

¹⁹ Please note that this example differs from example 92 within the Guidelines by the index ratio that needs to be taken into account in the calculation of the Net Amount.