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# Technical Notice

21 December 2017

## Group Ticker Plant – Unit Quantity for Bonds

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The purpose of this notice is to inform customers of two upcoming changes to the data disseminated by the Group Ticker Plant, and remind customers of one aspect of current behaviour.

### 1. Unit Quantity

Starting from 2 January 2018, the MiFID Quantity field in GTP MiFID II Trade Report messages will be populated with Unit Quantity, rather than Executed Quantity.

Please note that this change will only apply to trade reports for LSE listed instruments classified as a bond in the MiFIR identifier field of the XLON Instrument file.

The following calculation will be done by Group Ticker Plant to arrive at the Unit Quantity: **Executed Quantity** divided by **Denominated Par Value**.

Clients can obtain the **Denominated Par Value** of bond instruments in the Instrument XLON reference data file.

### 2. Negative Prices

We would like to remind customers that for some asset classes not traded in monetary value, negative prices could be observed in MiFID II Trade Report messages. Customers are invited to verify handling of negative price fields as documented in GTP002 section 7.4.2.

### 3. Updated Documentation

The following documentation has been updated and is available online now:

- GTP-002 Technical Guide
- GTP-003 Statistics Guide
- GTP-006 External Sources Guide
- GTP-008 Market Attributes Guide
- Recommended Displayed and Derived Information Guidelines



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