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# Technical Notice

27 November 2017

## Group Ticker Plant – Unit Quantity for Bonds – Go-Live 4 December 2017

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The purpose of this notice is to **remind** customers that as per GTP-002, the MiFID Quantity field in GTP Post Trade messages will soon be populated with the Unit Quantity for Bond instruments.

The 'MiFID Quantity' field in the MiFID II Trade, MiFID II Trade Cross and MiFID II Trade Report messages for Bond instruments only, will change from displaying Executed Quantity to Unit Quantity. This is to ensure full MiFID II compliance.

Core feed channels will continue to display the Executed Quantity, and statistics disseminated via the Post Trade and Core feed channels will reflect the Executed rather than Unit Quantity.

For a complete list of instruments classified as a Bond and therefore affected by this change, clients can refer to the updated section 6.11 in GTP-002, Technical Guide. This can be found in the under the **Next Functional Release – MiFID II – Turquoise Lit Auctions™** section at the link below:

<https://www.lseg.com/areas-expertise/technology/group-technology/group-ticker-plant>

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 find the **Denominated Par Value** in the Instrument XLON reference data file.

**Dates per market:**

**London Stock Exchange Post Trade Feed (MiFID Trade and MiFID Trade Cross messages):**

Production: 4 December 2017

CDS: 29 November 2017

**TRADEcho (MiFID II Trade Report):**

Mid December (Date to be confirmed)

Early December (Date to be confirmed)

If you have any questions about this notice please contact your Technical Account Manager or the Technical Account Management team at [londontam@lseg.com](mailto:londontam@lseg.com) or +44 (0) 20 7797 3939.



**London**  
Stock Exchange Group