



## Important updates related to TIP 2.4.5

Dear Customer,

Please note the following two updates regarding TIP 2.4.5.

**Duration:** Modified duration will not be disseminated. Instead, due to customer requests, the current Macaulay duration will continue to be disseminated in existing manner also in TIP 2.4.5.

Related message/field: AfeedBondTradeSupplInfo [ABSi] / Duration [Du]

**Additional synthetic cash flow messages:** In a normal situation; synthetic cash flows would only be disseminated for new bonds or bonds that have received updates in basic data. However, during Monday evening there will be an additional dissemination of synthetic cash flows. The reason for this is that on Monday evening on the 22<sup>nd</sup> April the new calculation system will produce synthetic cash flows for the first time in the Production environment.

Related message: AfeedCashFlow [ACAf]

Best regards,

**NASDAQ OMX Global Data Products**