

# Memorandum

## Market Data Operations

To: Market Data Distributors February 15, 2007  
Q2007-041

From: Market Data Operations

Subject: Daylight Savings Time (DST) Change on March 11, 2007 – ***Impact on Market Data Distributors***

As a reminder, effective Sunday, March 11, 2007, Daylight Savings Time (DST) will go into effect at 2:00 a.m. ***However, please be aware that for the first week only, after the change takes effect and through the market close on March 16<sup>th</sup>, the DST time change will not be updated within the MDP Wire Message Format/Message Timestamp field. (This format precedes the actual RLC and ITC 2.1 Message Specifications).*** This same condition will apply for the winter DST change, effective November 4<sup>th</sup> at 2:00 a.m. through the market close on November 9<sup>th</sup>.

### MDP Wire Message Format/Message Timestamp Field

As shown in the following MDP Message Wire Format illustration, the Message Timestamp uses 12:00 a.m. Sunday as its reference time. Even though the DST change will take place on Sunday, March 11<sup>th</sup>, this information will ***not*** be reflected in the Message Timestamp until the ***following Sunday, March 18<sup>th</sup>.***

Field	Length	Description
HEADER		
Message Sequence Number	4 bytes (binary)	This represents the sequence number of the message within the published channel.
Message Timestamp	4 bytes (binary)	This represents a timestamp for the publishing of the message. It is represented as the number of milliseconds since Sunday, 12 A.M. (00:00).
Message Body length	2 bytes (binary)	This represents the length of the message body field.
BODY		
Message Body		RLC – Compressed ITC 2.1– Plain text

If you have any questions regarding this notice, please contact:

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Thank you.