![NYSE logo]

Market Data Differences: *NYSE Tape A XDP v2.0* vs. *NYSE Tape A XDP v2.1* vs. *NYSE Tapes B&C XDP v2.1 (Pillar)*

For the full list of differences between the current NYSE UTP platform for Tape A securities vs. the NYSE Pillar platform for B&C, refer to the [Functional Differences Document](#).

Symbol Index Convention	
NYSE Tape A 2.0	• NYSE symbol index convention.
NYSE Tape A 2.1	• All NYSE feeds will adopt the NYSE Arca symbol index convention, which will make symbol index usage uniform across all NYSE group equity exchanges.
NYSE Tapes B&C 2.1 (Pillar)	• Same functionality as in NYSE Tape A 2.1.
NYSE Tape A 2.1 (Pillar)	• Same functionality as in NYSE Tape A 2.1.

Trade ID and DBExecID	
NYSE Tape A 2.0	• DBExecID matches the DBExecID in the gateway execution report. • TradeID (on Order Execution and Non-Displayed Trade messages) does not match any field in the gateway execution report.
NYSE Tape A 2.1	• Same functionality as in NYSE Tape A 2.0.
NYSE Tapes B&C 2.1 (Pillar)	• DBExecID is deprecated and set to 0. • TradeID (on Order Execution and Non-Displayed Trade messages) is an unbundled identifier unique to each pair of orders that trade with each other. TradeID will match the DBExecID value in the customer gateway execution report. (For CCG FIX this field is currently 6 characters long; for the B&C initiative it will be increased to 10 characters).
NYSE Tape A 2.1 (Pillar)	• DBExecID is deprecated and set to 0 (as in NYSE Tapes B&C 2.1 (Pillar)). • TradeID provided on XDP will match the DBExecID value in the customer gateway execution report for the legacy gateways (same as in NYSE Tapes B&C 2.1 (Pillar)). • For Native Gateways this ID will be provided in DealID field, which is made up of the 4 concatenated values (0 + SystemID + MarketID + 4-byte TradeID). The TradeID portion of this value will match the TradeID provided on XDP feeds.

Order ID	
NYSE Tape A 2.0	• OrderID on XDP Integrated Feed matches MEOrderID field in the customer gateway reports.
NYSE Tape A 2.1	• Same functionality as in NYSE Tape A 2.0.
NYSE Tapes B&C 2.1 (Pillar)	• OrderID on XDP Integrated Feed is made up of the following concatenated values: 0 + SystemID + MarketID + 4-byte OrderID. • The MEOrderID must be concatenated with 3 other values provided in reference messages in XDP 2.1 proprietary market data products, to form a 64 bit OrderID. This 64 bit OrderID will match what is published in XDP 2.1 in the OrderID field.
NYSE Tape A 2.1 (Pillar)	• Same functionality as in NYSE Tapes B&C 2.1 (Pillar).

Security Status changes	
NYSE Tape A 2.0	• Security Status for SSR state change is sent for primary stocks. • Security Status 'O' is sent after the stock opens or re-opens; 'X' is sent after the stock closes.
NYSE Tape A 2.1	• Same functionality as in NYSE Tape A 2.0.
NYSE Tapes B&C 2.1 (Pillar)	• Security Status for SSR state change is sent for non-primary stocks. • A new value is added to Security Status and Market State fields – E for early session. • Even if the stock is halted during a transition, Security Status 'E' will be published at early open (7am) and 'O' will be published at open (9:30am). Users must pay attention to the Halt Condition field; a non-tilde value indicates the stock is halted during transition.
NYSE Tape A 2.1 (Pillar)	• Security Status for SSR state change is sent for primary stocks. • TBD on Security Status 'O'.

XDP Trades changes	
NYSE Tape A 2.0	• Since there is no early trading, TradeCondition3 is never set to T or U.
NYSE Tape A 2.1	• Same functionality as in NYSE Tape A 2.0.
NYSE Tapes B&C 2.1 (Pillar)	• Trades that occur during early session will be marked with TradeCond3 set to T. Trades that are reported out of sequence during early session will be marked with TradeCond3 set to U.
NYSE Tape A 2.1 (Pillar)	• TBD.

Adds for orders received prior to the opening and during the halts	
NYSE Tape A 2.0	• Add messages will be sent for displayed orders received prior to the opening and during the trading halt.
NYSE Tape A 2.1	• Same functionality as in NYSE Tape A 2.0.
NYSE Tapes B&C 2.1 (Pillar)	• Add messages are not sent for non-live orders (for example, orders accepted before early session starts and during the trading halt). Add messages for these orders will be sent as they are processed after session transition.
NYSE Tape A 2.1 (Pillar)	• Add messages are not sent for non-live orders except for IPOs. For IPOs, Add messages will be sent for the orders that arrived prior to the IPO opening.

Imbalance message	
NYSE Tape A 2.0	• The size of the Imbalance message is 52.

NYSE Tape A 2.1	• Six new fields (listed below) will be added to the Imbalance message, making Imbalance message size 67.
	• The following new fields will be populated with 0 value:
	    o Indicative Match Price
	    o Upper Collar
	    o Lower Collar
	    o Freeze Indicator
	    o Auction Indicator
	    o Number of Extensions

NYSE Tapes B&C 2.1 (Pillar)	• There will be no Imbalance message extracted for B&C stocks, since Pillar will not be running auctions on these symbols.
NYSE Tape A 2.1 (Pillar)	• The six fields listed in NYSE Tape A 2.1 row will be populated with non-zero values.

XDP BBO	
NYSE Tape A 2.0	• Symbols channelized by Matching Engine instance • Quote condition 'O' is provided on the first quote of the day, quote condition 'C' is provided on the last quote of the day.
NYSE Tape A 2.1	• Symbols channelized alphabetically (symbols A-J and K-Z) • Same functionality as in NYSE Tape A 2.0.
NYSE Tapes B&C 2.1 (Pillar)	• Symbols channelized alphabetically (symbols A-J and K-Z) • All quotes including the first and the last are published with quote condition 'R'.
NYSE Tape A 2.1 (Pillar)	• Symbols channelized alphabetically (symbols A-J and K-Z) • Quote Conditions TBD.