

2025

# Products



## FIX Top of Book Feed

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- ✓ FIX format single best bid and ask price level and Last Sale data on Blue Ocean ATS.



## MEMOIR

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- ✓ **Last Sale:** Multicast format post-trade only data feed including price, size, and timestamp.
- ✓ **Top of Book:** Multicast feed single best bid and ask price level and Last Sale data on Blue Ocean ATS
- ✓ **Depth Feed:** Multicast feed of the most complete view of activity on Blue Ocean ATS, with full order book depth and last sale.



## PCAP Historical Data

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- ✓ Raw packet capture files of MEMOIR format feeds from 2021 to current containing tick-by-tick market data.



## Daily Reference Price Files

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- ✓ Start of session files providing the official Blue Ocean price bands establishing the upper and lower trading limits for each symbol traded for the session.



## Summary Statistics

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- ✓ Daily aggregated metrics per instrument including OHLC, average spread top of book liquidity, total shares traded, notional volume, trade counts.

# Client-Accessible Files

## No Charge

Product	Contents	Format
<b>BOATS Symbol Master File</b>	Master symbol list for all securities eligible for Blue Ocean trading. Updated regularly.	CSV
<b>Halt Report</b>	Daily report of securities halted from trading. Useful for compliance and monitoring.	CSV
<b>Equity Symbol Tables</b>	Reference symbols and metadata for MEMOIR equity feed.	CSV
<b>Trading State Reports</b>	Provides the trading status (open, halted, etc.) of securities in the MEMOIR feed.	CSV

## BOATS Symbol Master File

### How to Access:

- Go to: [boatssftp/clientsdownload/BOATS\\_Symbols](#)
- Download the most recent .csv file for the full symbol list.

## Halt Report

### How to Access:

- Go to: [boatssftp/clientsdownload/marketdatastats/](#)
- Download the .csv file labeled with the latest trading halt date.

## MEMOIR: Equity Symbol Tables & Trading State Reports

### How to Access:

- Go to: [supportfiles/MEMX\\_Symbol Tables](#)
- Download the .csv file named [EquitySymbol\\_YYYYMMDD.csv](#).
- Download the .csv file named [TradingState\\_YYYYMMDD.csv](#).

# Client-Accessible Files Requires Agreement- Paid

Product	Contents	Format
<b>Reference Prices</b> (MEMOIR)	Reference pricing information used for benchmarking and quote validation.	CSV
<b>Legacy FIX Protocol Market Data</b> (2021-2024)	Legacy FIX protocol market depth data from Blue Ocean's original matching engine.	PCAP.GZ
<b>Bluefixdepth: Depth- Only Tick Logs</b>	Text-based depth logs showing Level 2 order book activity from legacy matching engine.	TXT.GZ
<b>Current FIX Protocol Archives</b>	FIX protocol market data with Level 2 depth, captured from production feeds.	PCAP.GZ
<b>FIX Protocol Extracted Depth Logs</b>	Decoded FIX data in depth-only .txt.gz format for simplified processing.	TXT.GZ
<b>MEMOIR Production Data</b> (Late 2024- Present)	Full MEMOIR trading data feeds including depth, top-of-book, and last sale.	PCAP.GZ

*All files are available via Blue Ocean's secure SFTP. Navigate to the folder path listed on the next page using your SFTP client.*

## Reference Prices (MEMOIR)

### How to Access:

- Go to: supportfiles/MEMX\_Symbol Tables
- Download the .csv file named ReferencePrices\_YYYYMMDD.csv.

## Legacy FIX Protocol Market Data (Historical)

### How to Access:

- Go to: historical/BlueOcean\_FIX\_MD
- Navigate to the appropriate year folder and download .pcap.gz files by date.

## Bluefixdepth: Depth-Only Tick Logs

### How to Access:

- Go to: bluefixdepth/sample
- Download .txt.gz files named depth\_md\_YYYYMMDD.txt.gz.

## Current FIX Protocol Archives

### How to Access:

- Go to: bluesharedfiles/BlueOcean\_FIX\_MD/2023 and /2024
- Download .pcap.gz files for each trading day.

## FIX Protocol Extracted Depth Logs

### How to Access:

- Go to: bluesharedfiles/BlueOcean\_FIX\_MD/Depth
- Download .txt.gz files named Depth\_md\_YYYYMMDD.txt.gz.

## MEMOIR Production Data (Late 2024)

### How to Access:

- Go to: bluesharedfiles/BlueOcean\_MEMX\_PCAP\_Files/2024
- Download .pcap.gz files by date and category.

## MEMOIR Production Data (2025- Present)

### How to Access:

- Go to: bluesharedfiles/BlueOcean\_MEMX\_PCAP\_Files/2025
- Access weekly .pcap.gz files by date.

# No Agreement- No Charge

Product	Contents	Format
<b>Market Data Statistics</b>	Aggregated trading metrics and reference statistics for Blue Ocean trading.	XLSX
<b>Corporate Actions Reports</b>	Details of corporate actions relevant to trading instruments including ICE data.	XLSX CSV

## Market Data Statistics

### How to Access:

- Go to: [boatssftp/clientsdownload/marketdatastats/](#)
- Download the .xlsx file containing market activity statistics.

## Corporate Actions Reports

### How to Access:

- Go to: [supportfiles/Corporate\\_Action\\_Output](#)
- Download the .xlsx or .csv file for corporate actions or ICE data.

# Agreement Required- No Charge

Product	Contents	Format
<b>MEMOIR Protocol Sample Files</b> (Current Week)	Weekly updated pcap files with Depth A/B, TOP A/B, and Last Sale data. Non-production samples.	PCAP.GZ

## MEMOIR Protocol Sample Files

### How to Access:

- Navigate to the [blueoceanpcapsamples](#) folder and download .pcap.gz files for each category.
- Files rotate weekly. Agreement required (no charge).

# Establishing Connectivity to Blue Ocean ATS

Currently, connectivity to Blue Ocean ATS is available **ONLY** through Transaction Network Services (TNS).

Supported options include direct cross-connects to Blue Ocean's Layer 3 switching at the TNS hosting facility (Equinix/NY4).

Dual 1Gb or 10Gb cross-connects terminating in separate switches are recommended for redundancy.

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Connectivity via **TNS service offerings** includes:

- **TNSXpress:** Ultra low-latency Layer 1-based connectivity.
- **TNS XpressLink:** Connects legacy TNS Financial Extranet to TNSXpress services; typically lower bandwidth and recommended only for Blue Ocean unicast services.

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Connectivity can be established via several **extranet providers**:

- **ICE Extranet**
- **IPC Systems**
- **Pico**

Connectivity can be established via several **OMS/EMS providers**:

- **FlexTrade**
- **Raptor Trading Systems**
- **Succession Systems**
- **TRAFIX**

Note that these lists are always expanding, so please check with your Blue Ocean representative for additional providers.

Connectivity to the Blue Ocean trading platform *IS NOT* supported via the public Internet (including VPN tunneling) for any environment (UAT and Production).