

Access to Real Time Data

The 2 following examples compares the information accessible to retail investors on the online brokers' website and the consolidated orders book.

EXAMPLE 1

- Stock name: SOCIETE GENERALE
- Time & Date of the screenshot: January 13th – 13:49:14.915 (CET time)

Order book available on an online broker's website:

Carnet d'ordres ? - + ↻

Ordres	Qté	Achat	Vente	Qté	Ordres
5	920	45.380	45.400	1 510	3
1	1 000	45.375	45.405	362	1
2	286	45.360	45.410	886	4
4	927	45.355	45.415	1 201	4
1	200	45.350	45.420	1 364	5
1	100	45.345	45.425	941	5
4	1 539	45.310	45.430	549	3
1	200	45.295	45.435	459	2
6	1 868	45.285	45.440	1 129	4
1	340	45.275	45.445	250	2
26	7380	TOTAL	TOTAL	8651	33

Below is the view of the Home Market's order book:

symbol **GLEp** [EUR] **SOCIETE GENERALE** Apply Exchange fees

No. of Shares XEQT BATE CHIX TRQX **XPAR**

Bid		Split %	Size	Price	Price	Size	Split %	Offer
		100	XPAR 920	45.380	45.400	1860		XPAR
			XPAR 1000	45.375	45.405	362		XPAR
			XPAR 286	45.360	45.410	886		XPAR
			XPAR 927	45.355	45.415	1201		XPAR
			XPAR 200	45.350	45.420	1364		XPAR
			XPAR 100	45.345	45.425	941		XPAR
			XPAR 1539	45.310	45.430	549		XPAR
			XPAR 200	45.295	45.435	459		XPAR
			XPAR 1868	45.285	45.440	1129		XPAR
			XPAR 340	45.275	45.445	250		XPAR

We can see it is the same except for the quantity of the first price level on the Offer side.

View of the consolidated order book:

The screenshot displays the consolidated order book for SOCIETE GENERALE (GLEp) in EUR. The interface shows the number of shares (414) and various order types (XEQT, BATE, CHIX, TRQX, XPAR). The bid side is split 100% and the offer side is split 97%. The table below represents the data shown in the screenshot.

Bid			Offer		
Symbol	Size	Price	Price	Size	Symbol
XPAR	920	45.380	45.390	200	BATE
CHIX	243	45.380	45.395	200	BATE
XPAR	1000	45.375	45.400	1860	XPAR
XEQT	82	45.375	45.400	1324	CHIX
CHIX	30	45.370	45.400	960	BATE
TRQX	200	45.365	45.400	432	TRQX
CHIX	200	45.365	45.400	10	XEQT
BATE	200	45.365	45.405	500	TRQX
BATE	400	45.360	45.405	451	BATE
XPAR	286	45.360	45.405	430	CHIX
CHIX	30	45.360	45.405	362	XPAR
XPAR	927	45.355	45.405	66	XEQT
XPAR	200	45.350	45.410	886	XPAR
BATE	200	45.350	45.410	430	CHIX
CHIX	30	45.350	45.410	400	BATE
BATE	300	45.345	45.415	1201	XPAR
CHIX	200	45.345	45.415	498	CHIX
XPAR	100	45.345	45.420	1364	XPAR
CHIX	30	45.340	45.420	995	CHIX
TRQX	200	45.335	45.420	533	TRQX
CHIX	30	45.330	45.425	941	XPAR
TRQX	500	45.325	45.425	400	CHIX
XPAR	1539	45.310	45.425	100	TRQX
CHIX	60	45.310	45.430	600	TRQX
TRQX	26	45.310	45.430	549	XPAR
BATE	700	45.305	45.430	530	CHIX
TRQX	200	45.305	45.435	459	XPAR

The consolidated order book view displays the liquidity available on the Home Market but also on the other venues where the stock can be traded.

- On the Bid side:
 - The Home market offers: 10 price levels between 45.250 € and 45.380 € for a cumulative quantity of 7,360 shares.
 - The Best European Bid price is available on the Home Market at that exact moment.
- On the Offer side:
 - The Home Market offers: 10 price levels between 45.445€ and 45.400€ for a cumulative quantity of 9,001 shares.
 - The Best European Offer price is available on BATS: 45.390€.

EXAMPLE 2

- Stock name: AGEAS
- Time & Date of the screenshot: January 13th – 14:24:07.954 (CET time)

Order book available on an online broker's website:

CARNET D'ORDRES NYSE EURONEXT BRUXELLES					
Nbre	Qté	Achat	Vente	Qté	Nbre
3	7.896	1,944	1,948	13.884	3
3	7.203	1,943	1,949	5.313	2
3	10.190	1,942	1,95	630.857	75
4	10.506	1,941	1,951	4.168	1
6	13.462	1,94	1,952	4.829	3

Below is the view of the Home Market's order book:

Bid	Split %	100	100	Split %	Offer
		Size	Price	Price	Size
		XBRU 7273	1.944	1.948	13884 XBRU
		XBRU 7203	1.943	1.949	5313 XBRU
		XBRU 10190	1.942	1.950	630857 XBRU
		XBRU 10506	1.941	1.951	4168 XBRU
		XBRU 13462	1.940	1.952	4829 XBRU
		XBRU 9210	1.939	1.953	5061 XBRU
		XBRU 4943	1.938	1.955	38101 XBRU
		XBRU 5201	1.937	1.956	5712 XBRU
		XBRU 350	1.929	1.957	10323 XBRU
		XBRU 4904	1.927	1.958	10000 XBRU

View of the consolidated order book:

Bid			Offer		
Split %	Size	Price	Price	Size	Split %
100	7911	1.944	1.947	3999	100
	XBRU	7273	1.948	13884	XBRU
	TRQX	4666	1.948	3900	XEQT
	BATE	1954	1.948	250	CHIX
	XBRU	7203	1.949	5991	XEQT
	XEQT	1541	1.949	5313	XBRU
	XBRU	10190	1.949	1282	CHIX
	BATE	6490	1.950	630857	XBRU
	CHIX	4000	1.950	15200	XEQT
	TRQX	4000	1.950	4000	CHIX
	XBRU	10506	1.950	4000	BATE
	CHIX	1437	1.950	4000	TRQX
	BATE	1349	1.951	6402	CHIX
	XBRU	13462	1.951	4168	XBRU
	CHIX	1500	1.951	4000	BATE
	BATE	1000	1.951	4000	TRQX
	XBRU	9210	1.952	5936	CHIX
	TRQX	1500	1.952	5240	BATE
	XBRU	4943	1.952	4829	XBRU
	TRQX	1000	1.952	4000	TRQX
	CHIX	300	1.953	5061	XBRU
	XBRU	5201	1.953	2423	BATE
	XBRU	350	1.953	1107	CHIX
	XBRU	4904	1.954	2179	BATE
	XEQT	2000	1.954	1000	CHIX
	XEQT	250	1.954	1000	TRQX
	XEQT	2000	1.955	38101	XBRU

The consolidated order book view displays the liquidity available on the Home Market but also on the other venues where the stock can be traded.

- On the Bid side:
 - The Home market offers: 10 price levels between 1.927 € and 1.944 € for a cumulative quantity of 73,242 shares.
 - The Best European Bid price is available on Chi-X at that exact moment.
- On the Offer side:
 - The Home Market offers: 10 price levels between 1.958€ and 1.948€ for a cumulative quantity of 727,753 shares.
 - The Best European Offer price is available on Equiduct: 1.947€.