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FactSet Workstation: Monitoring Time & Sales Data: Time & Sales Display

Monitoring Time & Sales Data
Time & Sales Display
Block Trade Monitor
Net House Summaries
Money Flow Summary
Monitoring VWAP

Time & Sales Display

Where can I find this on FactSet?
FactSearch: @T&S
FactSet Insert menu > Quotes/Prices > Time & Sales > Time & Sales

The Time & Sales display lets you view detailed, real-time market data for every trade and quote on a specific company.

You can access tick data for the past 60 trading days. With an additional subscription, 240 days of history is available with FactSet 2012.5+ and 120 days with FactSet 2012.4.

Note This page highlights the Time & Sales display in FactSet 2012.4 and higher. If you have an earlier version, you may not have access to all the features described below.

Topics covered:

- Accessing the Time & Sales Display
- Using Left Pane Filters and Precision Scroll Bar
- Managing Display Columns
- Sorting Display Columns
- Accessing Additional Time & Sales Features

For more information on how and why FactSet clients use the display, see Understanding the Time & Sales Display.

Accessing the Time & Sales Display

To get started with the Time & Sales display, enter the FactSearch shortcut `@T&S` or go to FactSet Insert menu > Quotes/Prices > Time & Sales > Time & Sales.

By default, you will see the Trades tab; however, you can access different tick data views by selecting another tab in the Time & Sales display. To change the order of the tabs, select the tab and drag and drop it to the new location.

Tip Change the default tab in the Time & Sales display by reordering the tabs and saving preferences (right-click > Preferences > Save). The first tab is the new default.

Each tab consists of a Quote and Report pane; the Volume Analysis tab also includes a Chart pane; the Trades, Trades and Quotes, VWAP Analysis and Volume Analysis tabs also include a Statistics pane. You can show/hide a pane by right-clicking and selecting "Show Panes."

Tip You can also view the last trade, latest bid/ask, and last VWAP in the Portfolio View, Market Watch, and Full Quote displays.

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Using Left Pane Filters and Precision Scroll Bar

Use the left pane in the Time & Sales display to filter the tick data and select the date range. You can jump to a specific point using the precision scroll bar.

Left Pane

Under the Date/Time Range section, specify a start date and time and end date time. For the start period, you can select a specific date (up to a year ago) or use the drop-down menu to select a start period relative to the To date (1, 2, 5, or 10 trading days ago). The From and To radio buttons allows you to choose a 30 calendar day period, within the past 60 or 240 trading days, over which to view all trades that were executed. Under the Filters section, you can select the following criteria to narrow down the tick data by:

- Min/Max Price
- Min/Max Size
- AT Only (automatic trades - for UK securities only)
- Primary Only (to highlight trades that take place on the primary market - for U.S. securities only. Disabled by default. The **Trades and Quotes** tab also highlights quotes that take place on the primary market.
- Block Only (block trades only - as defined by the exchanges as "blocks").
- Block Only Inc **XLT** (block trades only – as defined by the exchanges or by FactSet as "blocks".
- Off-Hours (enabled by default)

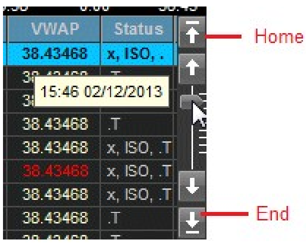
Once you have made your date and filter selections, click the **Submit** button. To return to the defaults, click the **Clear to Default** button.

By default, when you switch between identifiers, certain selections (size, price, date) will reset. If you want to preserve your filters as you change identifiers, right-click and select "Options." In the Display Settings tab, deselect "Clear Filters on Symbol change."

To hide the left pane, click the **Expand/Collapse** button.

Precision Scroll Bar

Use the precision scroll bar to jump to a specific point in time and to view historical trades at that time. You can click the **Home** button on the scroll bar to jump to the top of the report (and resume scrolling) and click the **End** button to jump to bottom.



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Managing Display Columns

To change the columns displayed in the Report pane, right-click and select "Options." From the Report Pane tab, select an available column and click the **Add** button.

Notable columns:

- **Status** - To view **Sales Conditions**
- **ExchTime** - To view the time in milliseconds
- **Buy ID / Sell ID** - To view the counterparties of the trade (when available). Hover over the ID to see the full broker name. You can also double-click on an ID to see trading details for the selected broker in the **Net House Summaries** display.
- **%CVol 30DAvg** - To view the latest market CVol in the Date/Time range, as a % of the market Cumulative Volume 30Day Average.

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Sorting Display Columns

To change the sorting of the columns displayed in the Report pane of the Trades tab, double-click on the column header to sort columns in descending order. Double click again to sort columns in ascending order. Double-click again to return to a chronological sort by Time.

While the display is in streaming mode, the display will continue to log new trades according to the sort. The latest trade will be marked with an asterisk * against the Time.

Note Sorting of columns is only supported in the **Trades** tab. Sorting of columns is only supported for single date requests. Sorting over multiple days is not supported.

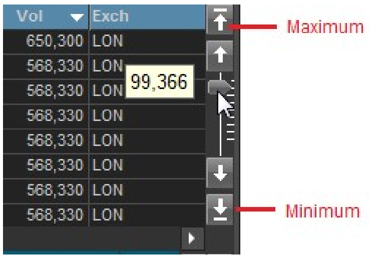
Sortable Columns:

All columns are sortable (with the exception of the Trade Date, the % of 30 Day Average Cumulative Volume and the Tick Indicator).

Scrolling while sorted:

To jump to a specific point within a chronological or numerical sort, the precision toolbar can be used. (The precision toolbar is not available to be used for alphabetic sorts).

With a numerical or alphabetic sorts you can click the **Maximum** button on the scroll bar to jump to the largest values of the report (and resume scrolling) and click the **Minimum** button to jump to smallest values of the report:



Secondary Sorting:

Whenever the values in the sort column are identical, the data is displayed in a secondary sort order of Time, descending.

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Accessing Additional Time & Sales Features

The Time & Sales display include several features.

Pausing Data

Click the **Pause** button  to pause the activity in the display; deselect Pause to resume the activity. Clicking the Pause button pauses the action within the Report pane; prices will continue to stream in the Quote pane (if shown).

Tip Press **ALT+A** to move the Pause button to the bottom (to the left of the Time & Sales display tabs) and hide the Identifier box.

Refreshing Data

Click the **Refresh** button to refresh the **VWAP Analysis** and **Volume Analysis** tabs. This is especially useful whent the left hand pane is collapsed.

Exporting the Report
To save all of the data in the view to an Excel file, right-click and select" Download Report."

Tip You can export up to 25,000 records. To download larger amounts of tick data, use the **Time and Sales FQL codes**.

To print a page worth of records, right-click and select "Print Report."

Printing the Report or Chart
To print a report or chart, right-click and select "Print Report".

Customizing the Time Zone
By default, the trades and quotes are shown in the local exchange time. To show the data in the time zone specified in **Workstation Preferences**, click the **Preferences** button  on the FactSet Workstation toolbar and then select Preferences. On the Local Settings tab, deselect the "Use exchange time in Time & Sales" option.

Changing the Appearance
Customize your Time & Sales display by right-clicking in the display and selecting from the list of menu options:

- To customize the appearance of the data, select **Format**.
- To save your selections, select **Preferences**.

Tip You can set a quote/news alert directly from the Time and Sales display. To do this set the **Alert Manager** to appear in your **Shortcut Manager**. Then from the right-click menu you will reach the Alert Editor dialog ready to create your alert.

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