
TELEMET QUARTERLY NEWSLETTER MARCH 2023



Message from the CEO

Greetings to All,

We are excited to announce that a new version of Telemet Orion is now available. This version introduces several new features that will enhance your experience and productivity. One of the highlights is the new Treasury Summary page, which provides a comprehensive overview of treasury rates as well as data on other instruments. Another major improvement is the enhanced security with SS&C Advent APX, which protects portfolios from unauthorized access. Other features include improved data quality and more customization options. To learn more about the new version of Telemet Orion and how to upgrade, please visit our website or contact our support team.

Thank you for your continued confidence in Telemet.

Fred Parsons, CEO

Telemet - Fixed Income										
Display Options Tools Window Help Live Chat										
Fed Funds		Gvt Rp			Active Treasuries					
Bid	4.56	O/N	4.610-570		1Mo	04/23	4.595-585		4.68	
Ask	4.60	1Wk	4.620-580		3Mo	06/23	4.815-805		4.94	
Last	4.56	2Wk	4.680-640		6Mo	09/23	4.940-930		5.13	
Prior Day FF		3Wk	4.720-680		2Yr	4 5/8	02/25	100.086-1		4.58
Open		1Mo	4.740-700		3Yr	4 5/8	03/26	100.879-9		4.31
High		2Mo	4.780-740		5Yr	4	02/28	100.172-2		3.96
Low		3Mo	4.850-810		7Yr	4	02/30	100.891-9		3.85
EFF		Libor		10Yr	3 1/2	02/33	98.438-50		3.69	
ON	4.57	1Mo	4.72		30Yr	3 5/8	98.734-79		3.70	
Wk	4.57	3Mo	5.03		Yield Spreads					
Mo	4.57	6Mo	5.35		10Yr-2Yr	-0.89				
Dlr CP		1Y	5.74		10Yr-5Yr	-0.27				
1Dy	4.55	Dscent	4.75		30Yr-5Yr	-0.26				
5Dy	4.57	Mortgage Rates			Eurodollar Deposit					
15Dy		30Y	6.17		O/N	4 17/32	4Mo	2 1/4	11M	2 17/32
30Dy		15Y	5.28		S/N	4 17/32	5Mo	2 5/16	1Yr	2 7/8
60Dy		5YAdj			1W	1 3/32	6Mo	2 19/32	2Yr	2 11/16
90Dy					3W	31/32	7Mo	2 3/8	3Yr	2 3/4
Brkln	6.50				1Mo	31/32	8Mo	2 7/16	4Yr	2 25/32
Prime	7.75									

New Treasury Summary

Telemet's latest version introduces a new Treasury Summary feature that allows users to access a comprehensive overview of the fixed income market. By selecting "Fixed Income" from the display menu and then choosing "Gov/Treas/BA/CD", users can view various indicators of interest rates and bond prices, such as Prime Rate, Fed Funds rates, treasury prices and yields for on-the-run securities. Additionally, the Treasury Summary page displays commercial paper rates, mortgage rates, and yield spreads for different sectors and maturities. This feature enables users to monitor the trends and movements of the fixed income market with ease and efficiency.

The above image shows a typical screen with streaming data.

To access this screen please contact our client support team support@taquote.com or call 800-368-2078 for more information on getting treasury and other fixed income data.

Issue	Name	Expir	Last	Net	Trd Time	Bid	Ask	Volume	FF Yield
Interest Rate									
Futures									
MEXX	10 yr US Treas	03/22/23	\$113 '10.5	-\$0 '26.0	11:11:34	\$112.9688	\$113.1406	632	-13 '10
ZBXX	30 yr US Treas	03/22/23	\$128 '28	-\$1 '8	14:59:54	\$127.7188	\$128.25	13	-28 '28
TNXX	5 Year US Trea	03/31/23	\$108 '12.5	-\$0 '17.7	15:38:16	\$108.1328	\$108.1797	607	-8 '12
TYXX	30 Day Federal	03/31/23	\$95.3625	\$0.0250	16:26:19	\$95.3625	\$95.3625	60,048	4.64
Futures									
TYBN	30 Day Federal	02/28/23	\$95.4275	\$0.0000	13:01:24	\$95.43	\$95.43	6,013	4.57
TYCN	30 Day Federal	03/31/23	\$95.3625	\$0.0250	16:26:19	\$95.3625	\$95.3625	60,048	4.64
TYDN	30 Day Federal	04/28/23	\$95.2300	\$0.1300	16:26:44	\$95.23	\$95.235	409,992	4.77
TYEN	30 Day Federal	05/31/23	\$95.0900	\$0.2350	16:24:15	\$95.085	\$95.095	314,420	4.91
TYFN	30 Day Federal	06/30/23	\$95.1050	\$0.3300	16:24:28	\$95.11	\$95.11	86,570	4.90
TYGN	30 Day Federal	07/31/23	\$95.1800	\$0.4500	16:26:14	\$95.18	\$95.185	200,826	4.82
TYHN	30 Day Federal	08/31/23	\$95.3650	\$0.6150	16:26:14	\$95.36	\$95.37	182,094	4.64
TYIN	30 Day Federal	09/29/23	\$95.4050	\$0.6250	15:59:25	\$95.425	\$95.435	61,517	4.60
TYJN	30 Day Federal	10/31/23	\$95.5400	\$0.7050	16:24:16	\$95.54	\$95.55	88,970	4.46
TYKN	30 Day Federal	11/30/23	\$95.6900	\$0.7200	16:25:33	\$95.69	\$95.695	57,366	4.31
TYLN	30 Day Federal	12/29/23	\$95.7750	\$0.7150	15:32:07	\$95.745	\$95.75	23,631	4.23
TYAO	30 Day Federal	01/31/24	\$95.7950	\$0.6650	16:25:33	\$95.79	\$95.805	26,415	4.21
TYBO	30 Day Federal	02/29/24	\$95.9000	\$0.6000	16:04:43	\$95.88	\$95.895	13,339	4.10
TYCO	30 Day Federal	03/28/24	\$95.9500	\$0.5850	15:03:53	\$95.925	\$95.935	436	4.05
TYDO	30 Day Federal	04/30/24	\$95.8250	\$0.3400	13:49:43	\$96.005	\$96.015	3,845	4.18
TYEO	30 Day Federal	05/31/24	\$95.9900	\$0.3100	14:01:33	\$96.12	\$96.15	2,418	4.01
TYFO	30 Day Federal	06/28/24	\$96.4550	\$0.6550	15:01:52	\$96.165	\$96.185	292	3.55
TYGO	30 Day Federal	07/31/24	\$96.2450	\$0.3800	15:02:47	\$96.045	\$96.22	2,188	3.76
TYHO	30 Day Federal	08/30/24	\$96.3600	-\$0.2150	15:02:47	\$96.2	\$96.45	1,437	3.64
TYIO	30 Day Federal	09/30/24	\$96.1400	\$0.0000	14:05:55	\$96.01	\$96.5		3.86
TYJO	30 Day Federal	10/31/24	\$96.2600	\$0.0000	14:04:25	\$96.1	\$96.565		3.74

30 day Fed Funds Futures on Telemet

30-day Fed Funds Futures are financial contracts that reflect the market expectations of the average 30 day federal funds effective rate in a given month. The Federal Reserve influences this rate through its monetary policy actions. Telemet offers futures data for 30-day Fed Funds Futures, among other interest rate products. One area of current interest is how the Fed Funds Futures market reacts to the Federal Reserve's announcements and projections regarding its balance sheet normalization and interest rate hikes. See these data on Fed Funds expectations on Telemet.

To find out more about our futures data, please contact client supprt team - support@taquote.com or phone 800-368-2078.



Advent APX links with Telemet

Telemet Orion integrates with SS&C Advent APX, a leading portfolio accounting and reporting solution. Telemet Orion's links to SS&C Advent APX have been enhanced so that portfolio managers see and download only accounts assigned to them. This makes it easier for a portfolio manager to find individual accounts and enhances privacy and security. By limiting the access to only relevant accounts, Telemet Orion reduces the risk of unauthorized or accidental data exposure and ensures compliance with data protection regulations. Telemet Orion's enhanced links to SS&C Advent APX provide portfolio managers with a streamlined and secure way to manage their portfolios.

Email support@taquote.com or call 800-368-2078 for comments or questions.

New Version 8.2.7.1

The new version of Telemet Orion is v 8.2.7.1. It is downloaded from the Telemet website. See the link below.

Important Links

- [Telemet Orion Latest Version v8.2.7.1 dated 3/1/23](#) - Select Telemet Orion software
- [Televista for Advent Axys v 2.5.40 dated 9/4/20](#) select compatible software
- [Televista for Advent APX v1.5.31 dated 9/4/20](#) Select compatible software
- [Telemet QuoteService Standard Version v1.0.3.0](#) - Select compatible software
- [TeleFlash Proprietary Data Publisher v1.3.3.8](#) - Select compatible software
- [Sep 2022 Newsletter](#)
- [Dec 2022 Newsletter](#)



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You can update your preferences or unsubscribe from this list.

