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TELEMET QUARTERLY NEWSLETTER DECEMBER 2021



Message from the President

Holiday Greetings to All,

In this newsletter we'll review new options trading hours. The options exchanges have extended trading hours for overnight trading.

Will also review benchmarks that you can use to measure your portfolio's performance. We offer several possible benchmark families for you to choose from.

Since many of you are getting new computers or moving to the "cloud" we will offer hints on how to do this smoothly.

I want to thank you for your business and wish all of you a healthy, happy 2022.

Regards,

Fred Parsons, CEO

Telemet - Options Montage: EVBG@COMP-S, composite

Display Options Tools Window Help Live Chat

Monthly Only Center Price: 68.99 Delta Price: 2.00

Symbol	N	Name	Last	Net	Net %	Volume	Bid	B x A	Ask	Close
EVBG	n	Everbridge, Inc.	68.67	4.51	7.02%	543,354	68.50	1 x 3	68.82	64.16

Symbol	Expir	Name	Last	High	Low	Net	B	Bid	Bid Time	A	Ask	Ask Time	Volume	Trd Time
December, 2021 (1 of 35)														
C	12/17/21	DEC70	0.31	0.31	0.05	0.16	X	0.25	11:03:07	X	0.60	11:03:07	26	10:59:10
January, 2022 (1 of 38)														
C	01/21/22	JAN70	6.45	6.45	4.10	1.95	C	5.80	11:03:02	Q	6.60	11:03:02	10	11:00:04
February, 2022 (1 of 38)														
C	02/18/22	FEB70	6.85	0.00	0.00	0.00	X	8.70	11:03:09	X	9.40	11:03:09		15:34:02
May, 2022 (1 of 38)														
August, 2022 (1 of 14)														

Symbol	Expir	Name	Last	High	Low	Net	Net %	B	Bid	Bid Time	A	Ask	Ask Time	Volume	Trd
December, 2021 (1 of 35)															
January, 2022 (1 of 38)															
February, 2022 (1 of 38)															
May, 2022 (1 of 38)															
August, 2022 (1 of 14)															
December, 2022 (1 of 38)															

Additional trading hours for options exchanges

The options exchanges had basic trading (called "regular trading hours" - RTH) from 9:30 to 4:15 PM ET each weekday. In November the exchanges added a new trading session (called "Global Trading Hours" - GTH) beginning at 8:15 PM ET and running until the next day at 9:15 AM ET. It is unclear how much trading activity will occur during the GTH - so far it has been quite muted.

Telemet will set RTH options closing prices before 8PM ET and start reporting trades from GTH at 8:15 PM ET. Trading hours for holidays will vary from these. Further, in February of 2022, the exchanges are planning a "curb session" to trade only SPX and VIX options. More on this in our next newsletter.

Some clients that use our end-of-day options pricing service have asked when options closing prices should be captured and downloaded. We have recommended this be done before 8 PM ET.

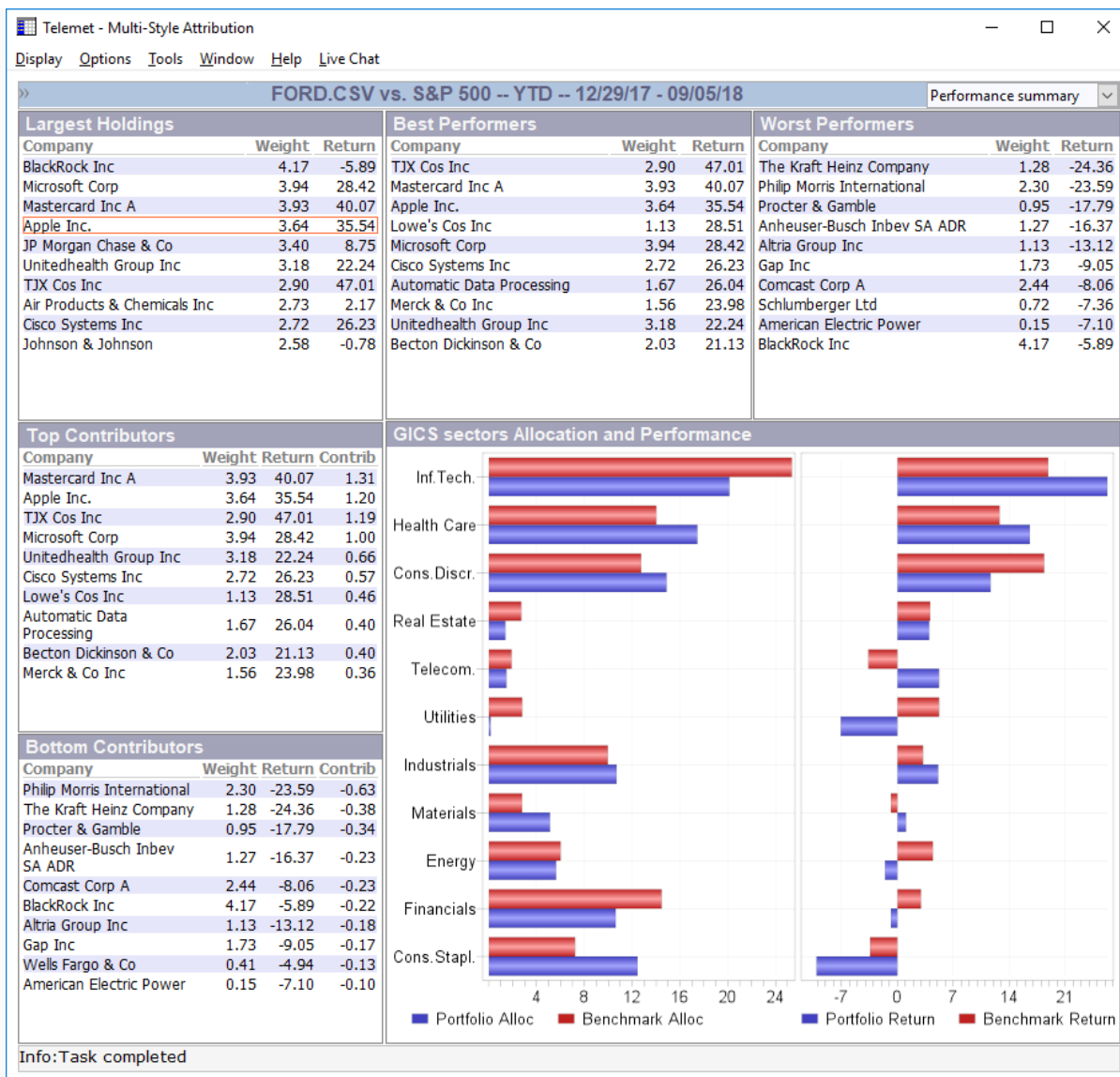
Thoughts on Benchmarks - S&P and Russell

Telemet's attribution offers you a wide variety of popular benchmarks for performance comparisons. The official S&P benchmarks include the S&P 500, the S&P 500 Growth and Value subsets, the S&P 500 Sectors, the S&P 100, the S&P 400 & 600 along with Growth and Value subsets, the S&P 1000 and S&P 1500.

The iShares Russell Benchmarks are based on the performance of the Russell iShares ETFs. The iShares benchmarks available included iShares Russell 1000, 1000 Growth and 1000 Value. In addition, the Russell 2000, 2500 and 3000 iShares along with Growth and Value subsets can be used.

Any of these benchmarks are accessed by selecting "Portfolio Analytics" then "Multistyle Attribution" from the "Display" menu item. Follow the prompts to get the attribution report that you want.

Telemet also offers the official Russell Benchmarks. The official Russell Benchmarks require a subscription from Russell. In addition to the benchmarks described above, Telemet offers its own 500 "equal weight" benchmark and if you prefer, you may construct and use your own custom benchmark. Please contact Telemet Client Services (call 800-368-2078 or email support@taquote.com) for more information and guidance on accessing any of these benchmarks.



Moving to a New Computer or the Cloud?

Before you move, call our client service team for guidance. It can save you a lot of time in the long run!

You should be sure to run a "replication file" so all goes smoothly. A replication file saves all your settings and lists so there will be little effort restoring your configuration.

Replications may be set up to run weekly or may be run at your convenience.

If you need help on how to do this, just contact client service. Email support@taquote.com or call 800-368-2078 for comments or questions.

Upgrading Your Software

It is important to keep your Telemet software up to date to address bug fixes and get the latest features and enhancements. The latest version of Telemet Orion is 8.2.06.8 dated 10/4/2021. You can find which version of Telemet you're running by pressing "Help" then "About" in any Telemet window.

Please contact Telemet Client Services for more information and guidance on upgrading your software.

Important Links

- [Telemet Orion Latest Version v8.2.06.8 dated 10/4/21](#) - 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
- June [2021 Newsletter](#)
- September [2021 Newsletter](#)





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