

Vedanta Hedging Market Rates

Demystifying Derivatives

22/09/2023 16:09

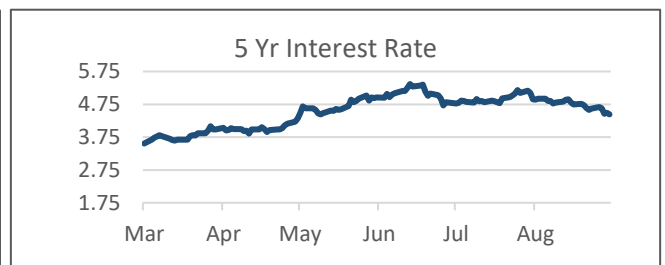
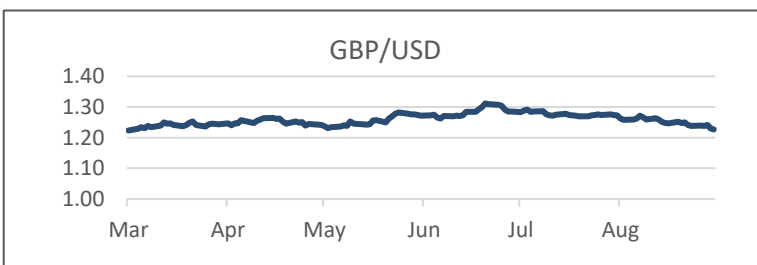
UK Rates ^{*as of prior day}	Last Price	Change 5 Day (%)	Change 1 Month (%)	Change 1 YR (%)
Daily SONIA Rate *	5.1848%	+0.00%	+0.01%	+206.74%
1M Compounded SONIA *	5.1959%	+0.00%	+2.05%	+207.11%
3M Compounded SONIA *	5.0917%	+0.99%	+5.16%	+248.91%
BOE BASE RATE	5.25%	+0.00%	+0.00%	+133.33%
1-Year Swap	5.389%	-4.34%	-9.60%	+30.99%
5-Year Swap	4.440%	-3.96%	-12.97%	+8.12%
10-Year Swap	4.156%	-2.72%	-9.36%	+14.51%
15-Year Swap	4.129%	-1.87%	-7.25%	+18.19%

Equities	Last Price	Change 5 Day (%)	Change 1 Month (%)	Change 1 YR (%)
UK FTSE 100 (£)	7695	-0.21%	+5.83%	+7.48%
UK FTSE 250 (£)	18632	-0.84%	+3.37%	+1.64%
German Dax (€)	15571	-2.03%	-0.86%	+24.25%
US S&P 500 (\$)	4350	-2.26%	-0.86%	+15.75%

Currencies	Last Price	Change 5 Day (%)	Change 1 Month (%)	Change 1 YR (%)
Spot £ / €	1.1508	-0.93%	-1.96%	+0.52%
6M Forward £ / €	1.1423			
12M Forward £ / €	1.1335			
Spot £ / \$	1.2264	-0.96%	-3.70%	+8.88%
6M Forward £ / \$	1.2279			
12M Forward £ / \$	1.2290			

Commodities	Last Price	Change 5 Day (%)	Change 1 Month (%)	Change 1 YR (%)
WTI Crude Oil (NYM) \$	90.43	+0.46%	+13.96%	+21.09%
Gold Spot \$	1927.50	+0.19%	+1.59%	+15.14%
Copper (SHF) CN¥	68240.00	-1.61%	-1.14%	+9.13%

UK Snapshot (Last 6 months)



Vedanta Hedging Limited, 11-15 William Road, London, NW1 3ER

t: 020 7183 2277 | e: info@vedantahedging.com | www.vedantahedging.com

Vedanta Hedging is authorised by the Financial Conduct Authority, Firm Reference Number 562111

The above data / charts are provided for illustrative purposes only; they are not a solicitation to trade. Vedanta Hedging Ltd. makes reasonable efforts to obtain accurate and timely information available from various sources, including over-the-counter market prices, yields and rates. Vedanta Hedging Ltd makes no representation as to the accuracy of these prices, or that any quoted price represents a favourable price, or that any change in price direction represents a trend. Vedanta Hedging Ltd. is not responsible for any losses or potential losses arising from the use pricing information contained in this document.