

GBP Report

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Recent market developments

Latest developments

Evolving market pricing and OIS

To provide some context for those latest developments, Figure 2 shows how GBP OIS curves have evolved over time, alongside Bank Rate.

Figure 3 zooms in on how OIS curves and Bank Rate have evolved over the past year.

Term spreads: latest developments

2y5y spreads 2y10y spreads 10y30y spreads

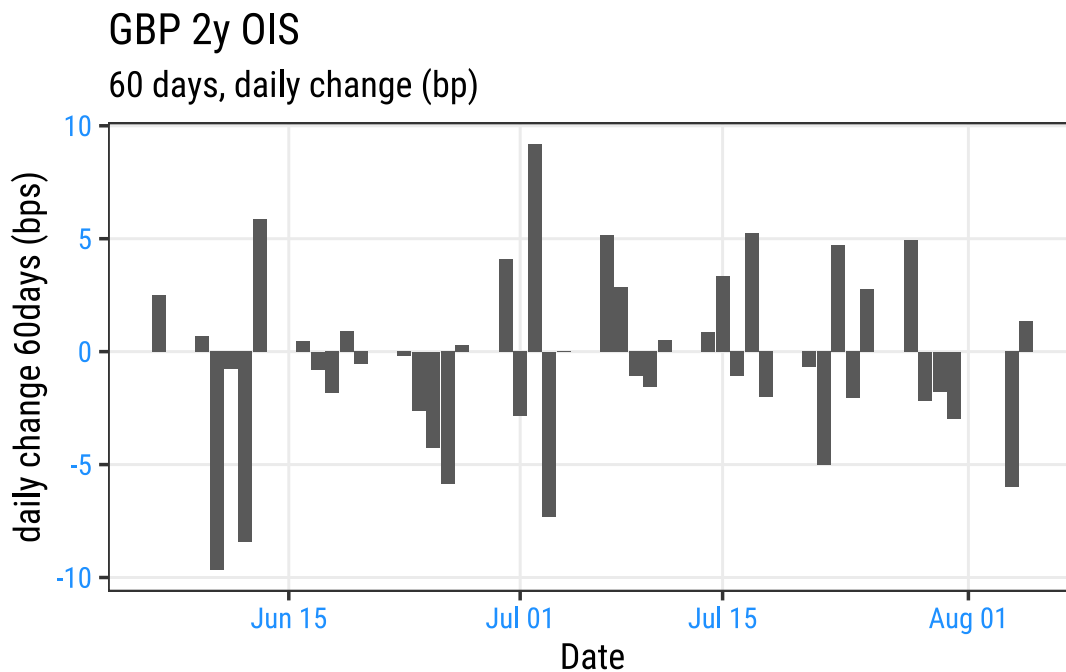
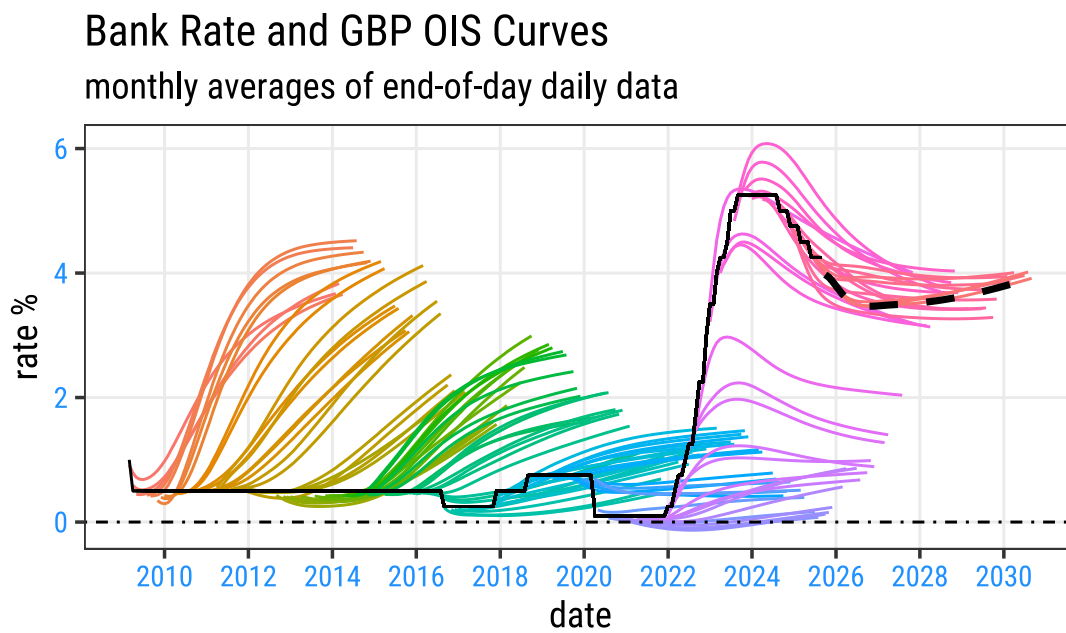


Figure 1: 2y OIS, changes

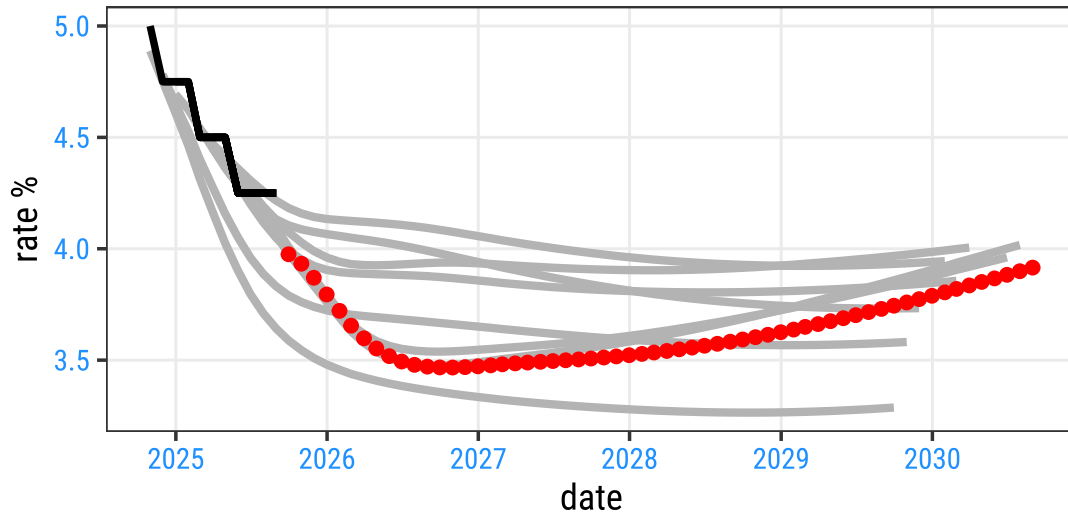


Source: Bank of England data

Figure 2: Evolution of GBP OIS

GBP OIS Curves: The past 12 months

monthly averages of end-of-day daily data



Source: Bank of England data

Figure 3: More Recent Evolution of GBP OIS

Market reactions and macro news at BoE policy events

Analysing Monetary Policy Shocks

Evolving macro forecasts and macro news

MPC preferences and forecasts

lambda update