

GBP Report: OIS Rates and Bank Rate

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The first chart shows how GBP OIS curves have evolved over time, alongside Bank Rate.

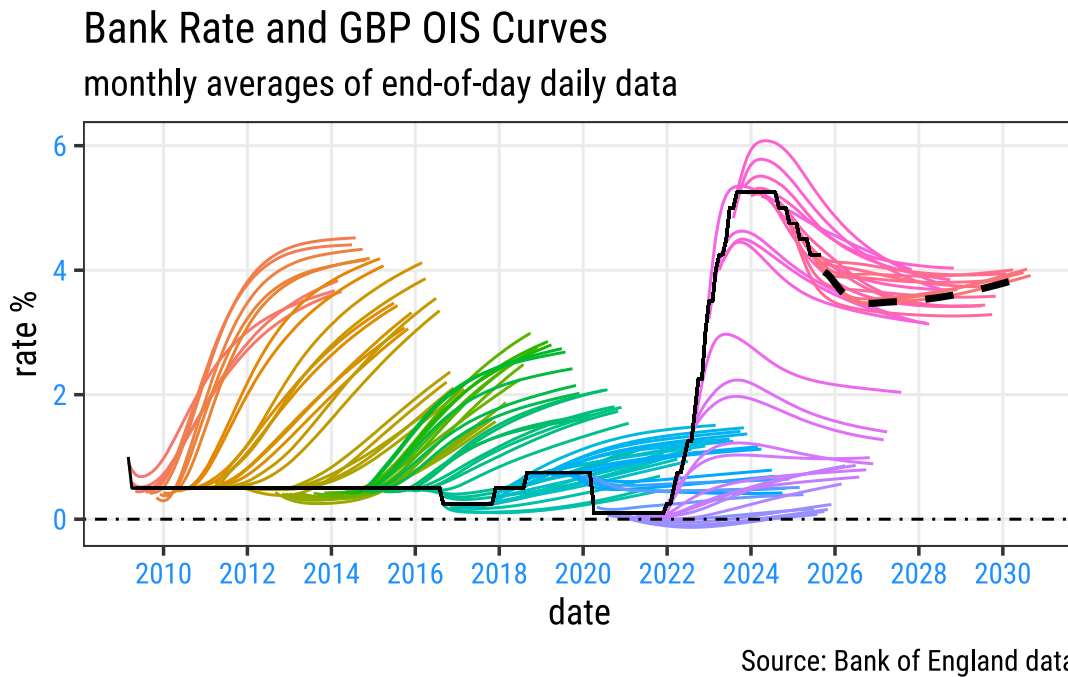
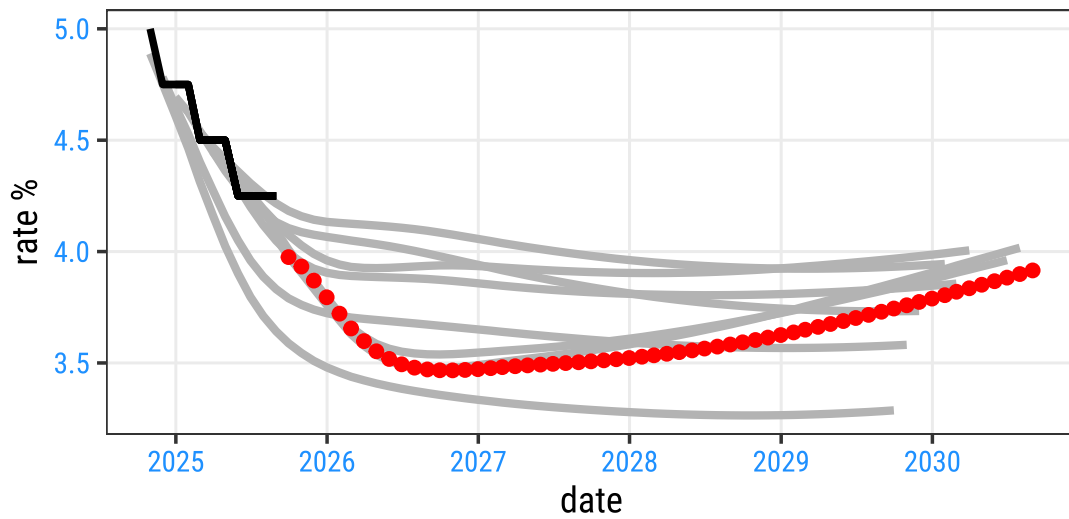


Figure 1: Evolution of GBP OIS

The second chart zooms in on experience in the past year. It shows how OIS curves and Bank Rate have evolved over the past year.

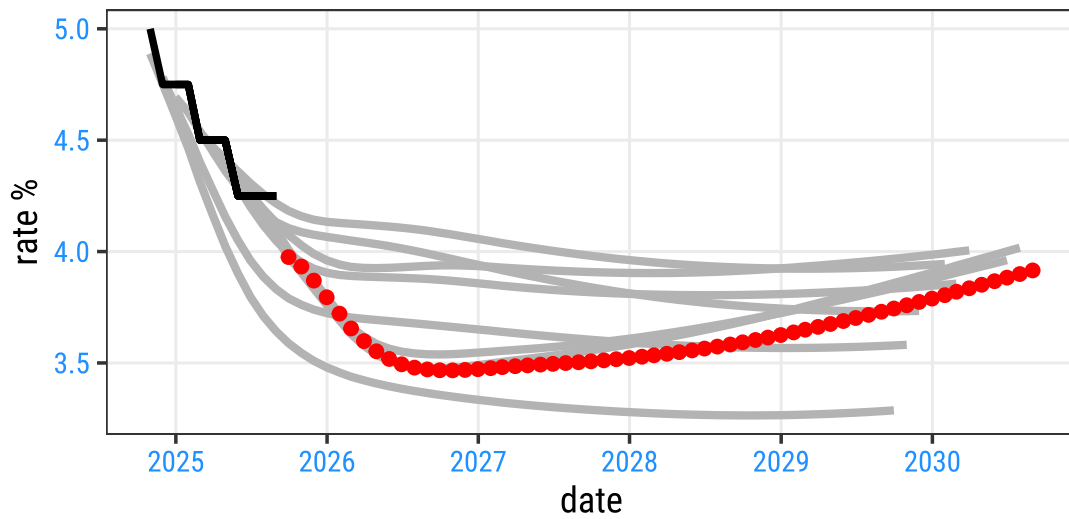
GBP OIS Curves: The past 12 months monthly averages of end-of-day daily data



Source: Bank of England data

Figure 2: More Recent 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: 2y OIS, changes

Recent OIS data

2y5y spreads

2y10y spreads

10y30y spreads

Monetary Policy Shocks database