

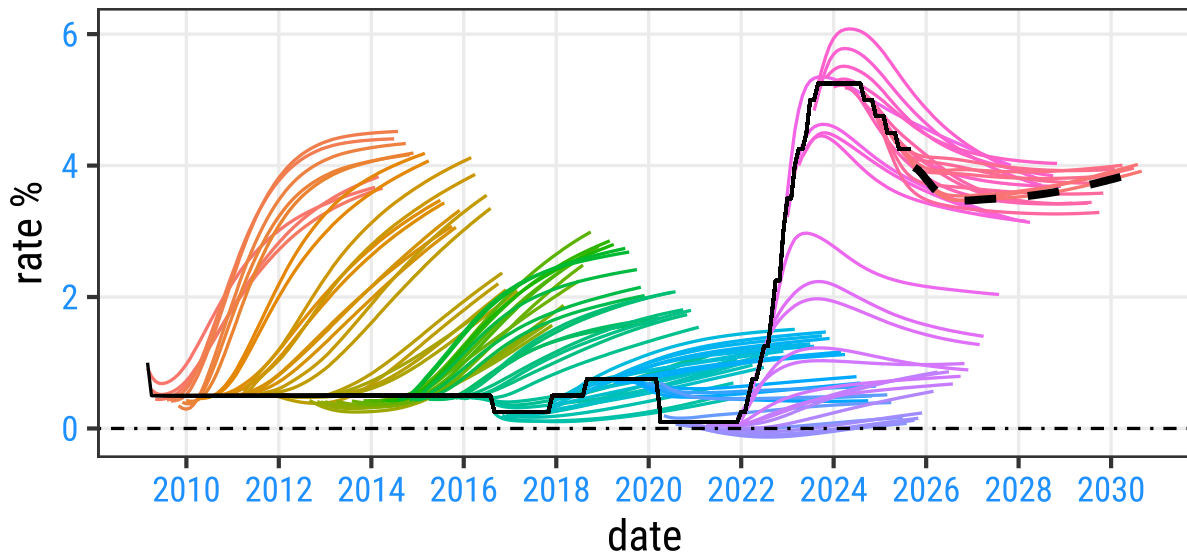
# GBP Report: OIS Rates and Bank Rate

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

## Bank Rate and GBP OIS Curves monthly averages of end-of-day daily data



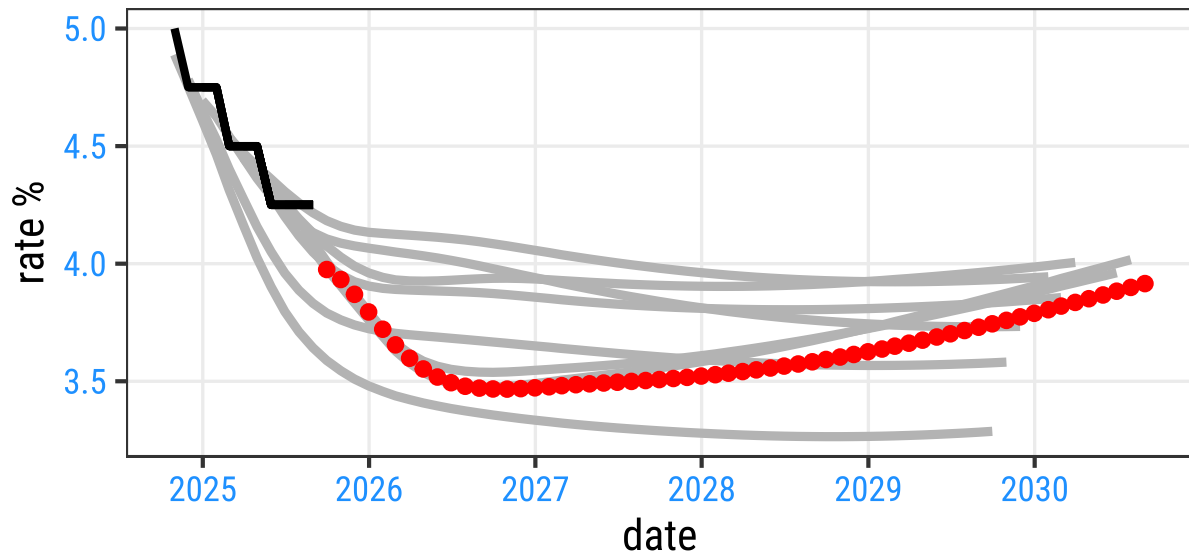
Source: Bank of England data

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: Recent Evolution of GBP OIS

### Daily Data

2y5y spreads

2y10y spreads

10y30y spreads

Monetary Policy Shocks database