We investigate the Operator Product Expansion (OPE) on the lattice by directly measuring the product $\langle J_\mu J_\nu \rangle$ (where $J$ is the vector current) and comparing it with the expectation values of bilinear operators. This will determine the Wilson coefficients in the OPE from lattice data, and so give an alternative to the conventional methods of renormalising lattice structure function calculations. It could also give us access to higher twist quantities such as the longitudinal structure function $F_L = F_2 - 2xF_1$. We use overlap fermions because of their improved chiral properties, which reduces the number of possible operator mixing coefficients.