

# Summary of Interest Rate Forecasts

AIB Treasury Economic Research Unit



19th February 2018

## US Interest Rate Forecasts (to end quarter)

	Fed Funds	3 Mth	1 Year	2 Year *	5 Year *
<b>Current</b>	1.375	1.88	2.39	2.46	2.71
<b>Mar '18</b>	1.625	2.00	2.45	2.50	2.75
<b>June '18</b>	1.875	2.25	2.65	2.70	2.90
<b>Sept '18</b>	2.125	2.50	2.85	2.90	3.05

\* Swap Forecasts Beyond 1 Year

## Eurozone Interest Rate Forecasts (to end quarter)

	Deposit Rate	3 Mth	1 Year	2 Year *	5 Year *
<b>Current</b>	-0.40	-0.38	-0.26	-0.12	0.49
<b>Mar '18</b>	-0.40	-0.36	-0.24	-0.10	0.55
<b>June '18</b>	-0.40	-0.34	-0.20	-0.05	0.60
<b>Sept '18</b>	-0.40	-0.30	-0.10	0.05	0.70

\* Swap Forecasts Beyond 1 Year

## UK Interest Rate Forecasts (to end quarter)

	Repo Rate	3 Mth	1 Year	2 Year *	5 Year *
<b>Current</b>	0.50	0.54	0.87	1.01	1.40
<b>Mar '18</b>	0.50	0.55	0.90	1.05	1.50
<b>June '18</b>	0.50	0.60	0.95	1.10	1.55
<b>Sept '18</b>	0.75	0.80	1.10	1.25	1.70

\* Swap Forecasts Beyond 1 Year

Current Rates Sourced From Reuters, Forecasts AIB ERU

All forecasts prepared by AIB's ERU

Current (at time of writing) interest rates quoted are sourced from Reuters

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