

# Summary of Interest Rate Forecasts

AIB Treasury Economic Research Unit



16th January 2018

## US Interest Rate Forecasts (to end quarter)

	Fed Funds	3 Mth	1 Year	2 Year *	5 Year *
<b>Current</b>	1.375	1.73	2.20	2.19	2.38
<b>Mar '18</b>	1.625	1.95	2.35	2.35	2.50
<b>June '18</b>	1.875	2.15	2.50	2.50	2.65
<b>Sept '18</b>	1.875	2.20	2.60	2.60	2.75

\* 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	-0.25	-0.13	0.37
<b>Mar '18</b>	-0.40	-0.36	-0.22	-0.10	0.45
<b>June '18</b>	-0.40	-0.34	-0.16	-0.05	0.50
<b>Sept '18</b>	-0.40	-0.30	-0.10	0.00	0.55

\* 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	0.52	0.77	0.84	1.14
<b>Mar '18</b>	0.50	0.55	0.80	0.90	1.20
<b>June '18</b>	0.50	0.58	0.85	0.95	1.25
<b>Sept '18</b>	0.50	0.65	0.95	1.05	1.35

\* 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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