

Summary of Interest Rate Forecasts

AIB Treasury Economic Research Unit



7th June 2018

US Interest Rate Forecasts (to end quarter)

	Fed Funds	3 Mth	1 Year	2 Year *	5 Year *
Current	1.625	2.32	2.74	2.78	2.94
Sept '18	2.125	2.65	2.95	2.95	3.10
Dec '18	2.375	2.80	3.15	3.10	3.25
Mar '19	2.375	2.90	3.25	3.20	3.35

* Swap Forecasts Beyond 1 Year

Eurozone Interest Rate Forecasts (to end quarter)

	Deposit Rate	3 Mth	1 Year	2 Year *	5 Year *
Current	-0.40	-0.35	-0.23	-0.12	0.41
Sept '18	-0.40	-0.34	-0.20	-0.05	0.45
Dec '18	-0.40	-0.30	-0.15	0.00	0.55
Mar '19	-0.40	-0.25	-0.05	0.10	0.65

* Swap Forecasts Beyond 1 Year

UK Interest Rate Forecasts (to end quarter)

	Repo Rate	3 Mth	1 Year	2 Year *	5 Year *
Current	0.50	0.63	0.92	1.03	1.36
Sept '18	0.75	0.85	1.10	1.20	1.50
Dec '18	0.75	0.90	1.15	1.25	1.55
Mar '19	0.75	0.90	1.20	1.30	1.65

* 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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