

# Summary of Interest Rate Forecasts

AIB Treasury Economic Research Unit



27th March 2018

## US Interest Rate Forecasts (to end quarter)

	Fed Funds	3 Mth	1 Year	2 Year *	5 Year *
<b>Current</b>	1.625	2.29	2.67	2.58	2.77
<b>June '18</b>	1.875	2.50	2.85	2.80	2.95
<b>Sept '18</b>	2.125	2.65	3.00	2.95	3.10
<b>Dec '18</b>	2.125	2.65	3.05	3.00	3.15

\* 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	-0.16	0.39
<b>June '18</b>	-0.40	-0.36	-0.23	-0.10	0.45
<b>Sept '18</b>	-0.40	-0.34	-0.20	-0.05	0.55
<b>Dec '18</b>	-0.40	-0.30	-0.10	0.05	0.65

\* 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	0.67	0.99	1.11	1.40
<b>June '18</b>	0.75	0.85	1.15	1.25	1.55
<b>Sept '18</b>	0.75	0.90	1.20	1.30	1.60
<b>Dec '18</b>	1.00	1.10	1.40	1.50	1.75

\* 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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