

# Summary of Interest Rate Forecasts

AIB Treasury Economic Research Unit



29th June 2017

## US Interest Rate Forecasts (to end quarter)

	Fed Funds	3 Mth	1 Year	2 Year *	5 Year *
<b>Current</b>	1.125	1.30	1.74	1.56	1.87
<b>Sept '17</b>	1.125	1.35	1.80	1.65	1.95
<b>Dec '17</b>	1.375	1.60	2.05	1.90	2.20
<b>Mar '18</b>	1.625	1.80	2.25	2.10	2.40

\* 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	-0.37	-0.18	-0.15	0.23
<b>Sept '17</b>	-0.40	-0.35	-0.15	-0.13	0.25
<b>Dec '17</b>	-0.40	-0.33	-0.10	-0.07	0.30
<b>Mar '18</b>	-0.40	-0.30	-0.05	0.00	0.40

\* 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>	0.25	0.30	0.66	0.68	0.95
<b>Sept '17</b>	0.25	0.30	0.65	0.68	0.95
<b>Dec '17</b>	0.25	0.30	0.65	0.69	1.00
<b>Mar '18</b>	0.25	0.30	0.65	0.70	1.05

\* 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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