

# Summary of Interest Rate Forecasts

AIB Treasury Economic Research Unit



31st March 2017

## US Interest Rate Forecasts (to end quarter)

	Fed Funds	3 Mth	1 Year	2 Year *	5 Year *
<b>Current</b>	0.875	1.15	1.79	1.62	2.07
<b>June '17</b>	0.875	1.20	1.85	1.65	2.05
<b>Sept '17</b>	1.125	1.40	2.00	1.85	2.25
<b>Dec '17</b>	1.375	1.65	2.20	2.05	2.50

\* 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	-0.36	-0.12	-0.14	0.19
<b>June '17</b>	-0.40	-0.34	-0.09	-0.10	0.20
<b>Sept '17</b>	-0.40	-0.32	-0.07	-0.07	0.25
<b>Dec '17</b>	-0.40	-0.30	-0.05	-0.05	0.30

\* 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	0.34	0.72	0.62	0.87
<b>June '17</b>	0.25	0.35	0.73	0.63	0.89
<b>Sept '17</b>	0.25	0.35	0.74	0.64	0.92
<b>Dec '17</b>	0.25	0.35	0.75	0.65	0.95

\* 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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