

Summary of Interest Rate Forecasts

AIB Treasury Economic Research Unit



17th October 2017

US Interest Rate Forecasts (to end quarter)

	Fed Funds	3 Mth	1 Year	2 Year *	5 Year *
Current	1.125	1.36	1.82	1.78	2.02
Dec '17	1.375	1.55	1.95	1.90	2.10
Mar '18	1.375	1.60	2.00	1.95	2.15
June '18	1.625	1.80	2.20	2.15	2.35

* 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	-0.38	-0.23	-0.19	0.19
Dec '17	-0.40	-0.37	-0.22	-0.18	0.20
Mar '18	-0.40	-0.36	-0.20	-0.15	0.25
June '18	-0.40	-0.35	-0.15	-0.10	0.35

* Swap Forecasts Beyond 1 Year

UK Interest Rate Forecasts (to end quarter)

	Repo Rate	3 Mth	1 Year	2 Year *	5 Year *
Current	0.25	0.38	0.75	0.83	1.06
Dec '17	0.50	0.60	0.85	0.95	1.15
Mar '18	0.50	0.60	0.85	0.95	1.20
June '18	0.50	0.60	0.85	1.00	1.25

* 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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