

Summary of Interest Rate Forecasts

AIB Treasury Economic Research Unit



8th September 2017

US Interest Rate Forecasts (to end quarter)

	Fed Funds	3 Mth	1 Year	2 Year *	5 Year *
Current	1.125	1.32	1.71	1.48	1.67
Sept '17	1.125	1.33	1.75	1.55	1.75
Dec '17	1.125	1.35	1.80	1.65	1.85
Mar '18	1.375	1.60	2.05	1.90	2.10

* 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	-0.37	-0.21	-0.21	0.13
Sept '17	-0.40	-0.35	-0.20	-0.20	0.15
Dec '17	-0.40	-0.35	-0.15	-0.15	0.25
Mar '18	-0.40	-0.30	-0.10	-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	0.29	0.59	0.53	0.74
Sept '17	0.25	0.28	0.60	0.55	0.75
Dec '17	0.25	0.30	0.63	0.60	0.85
Mar '18	0.25	0.30	0.65	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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