

# Summary of Interest Rate Forecasts

AIB Treasury Economic Research Unit



5th December 2016

## US Interest Rate Forecasts (to end quarter)

	Fed Funds	3 Mth	1 Year	2 Year *	5 Year *
<b>Current</b>	0.375	0.95	1.64	1.31	1.82
<b>Dec '16</b>	0.625	1.00	1.70	1.35	1.85
<b>Mar '17</b>	0.625	1.10	1.80	1.45	1.95
<b>June '17</b>	0.875	1.20	1.90	1.60	2.10

\* 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	-0.33	-0.08	-0.15	0.12
<b>Dec '16</b>	-0.40	-0.32	-0.07	-0.14	0.14
<b>Mar '17</b>	-0.40	0.31	-0.06	-0.13	0.16
<b>June '17</b>	-0.40	-0.30	-0.05	-0.10	0.20

\* 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	0.38	0.79	0.66	0.96
<b>Dec '16</b>	0.25	0.40	0.80	0.68	1.00
<b>Mar '17</b>	0.25	0.40	0.82	0.70	1.05
<b>June '17</b>	0.25	0.40	0.85	0.75	1.10

\* 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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