

Summary of Interest Rate Forecasts

AIB Treasury Economic Research Unit



26th October 2016

US Interest Rate Forecasts (to end quarter)

	Fed Funds	3 Mth	1 Year	2 Year *	5 Year *
Current	0.375	0.89	1.58	1.08	1.29
Dec '16	0.625	1.00	1.65	1.15	1.35
Mar '17	0.625	1.00	1.70	1.20	1.40
June '17	0.625	1.05	1.75	1.30	1.50

* 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	-0.32	-0.08	-0.18	-0.04
Dec '16	-0.40	-0.32	-0.08	-0.18	-0.04
Mar '17	-0.40	-0.30	-0.06	-0.18	-0.03
June '17	-0.40	-0.30	-0.05	-0.15	0.00

* 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	0.40	0.80	0.61	0.78
Dec '16	0.25	0.40	0.80	0.62	0.80
Mar '17	0.25	0.40	0.80	0.62	0.80
June '17	0.25	0.40	0.80	0.65	0.85

* 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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