

# Summary of Interest Rate Forecasts

AIB Treasury Economic Research Unit



16th January 2020

## US Interest Rate Forecasts (to end quarter)

	Fed Funds	3 Mth	1 Year	2 Year *	5 Year *
Current	1.625	1.83	1.93	1.62	1.60
Mar '20	1.625	1.85	1.95	1.65	1.65
June'20	1.625	1.90	2.00	1.70	1.70
Sept'20	1.625	1.90	2.05	1.80	1.80

\* Swap Forecasts Beyond 1 Year

## Eurozone Interest Rate Forecasts (to end quarter)

	Deposit Rate	3 Mth	1 Year	2 Year *	5 Year *
Current	-0.50	-0.42	-0.27	-0.30	-0.16
Mar '20	-0.50	-0.42	-0.26	-0.28	-0.15
June'20	-0.50	-0.41	-0.25	-0.27	-0.10
Sept'20	-0.50	-0.40	-0.25	-0.25	-0.05

\* Swap Forecasts Beyond 1 Year

## UK Interest Rate Forecasts (to end quarter)

	Repo Rate	3 Mth	1 Year	2 Year *	5 Year *
Current	0.75	0.72	0.82	0.65	0.71
Mar '20	0.50	0.60	0.75	0.65	0.70
June'20	0.50	0.60	0.75	0.65	0.70
Sept'20	0.50	0.60	0.75	0.65	0.70

\* Swap Forecasts Beyond 1 Year

All forecasts prepared by AIB's ERU

Current (at time of writing) interest rates quoted are sourced from Reuters

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