

Summary of Interest Rate Forecasts

AIB Treasury Economic Research Unit



25th October 2018

US Interest Rate Forecasts (to end quarter)

	Fed Funds	3 Mth	1 Year	2 Year *	5 Year *
Current	2.125	2.51	3.04	3.03	3.09
Dec '18	2.375	2.75	3.15	3.15	3.20
Mar '19	2.625	3.00	3.30	3.30	3.35
Jun '19	2.875	3.20	3.45	3.45	3.50

* 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	-0.35	-0.21	-0.12	0.36
Dec '18	-0.40	-0.34	-0.20	-0.10	0.40
Mar '19	-0.40	-0.33	-0.18	-0.05	0.45
Jun '19	-0.40	-0.30	-0.15	0.00	0.55

* 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	0.81	1.06	1.10	1.36
Dec '18	0.75	0.82	1.07	1.15	1.45
Mar '19	0.75	0.85	1.10	1.25	1.55
Jun '19	1.00	1.05	1.30	1.40	1.70

* 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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