

Summary of Interest Rate Forecasts

AIB Treasury Economic Research Unit



14th March 2019

US Interest Rate Forecasts (to end quarter)

	Fed Funds	3 Mth	1 Year	2 Year *	5 Year *
Current	2.375	2.61	2.85	2.56	2.48
Mar '19	2.375	2.60	2.85	2.55	2.50
Jun '19	2.375	2.65	2.90	2.60	2.60
Sept '19	2.625	2.90	3.15	2.90	2.90

* Swap Forecasts Beyond 1 Year. Current Rates Sourced From Reuters, Forecasts AIB ERU

Eurozone Interest Rate Forecasts (to end quarter)

	Deposit Rate	3 Mth	1 Year	2 Year *	5 Year *
Current	-0.40	-0.33	-0.17	-0.18	0.09
Mar '19	-0.40	-0.33	-0.18	-0.15	0.10
Jun '19	-0.40	-0.33	-0.17	-0.14	0.12
Sept '19	-0.40	-0.32	-0.15	-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 *
Current	0.75	0.84	1.12	1.08	1.25
Mar '19	0.75	0.85	1.12	1.10	1.27
Jun '19	0.75	0.85	1.15	1.15	1.32
Sept '19	0.75	0.90	1.20	1.20	1.40

* 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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