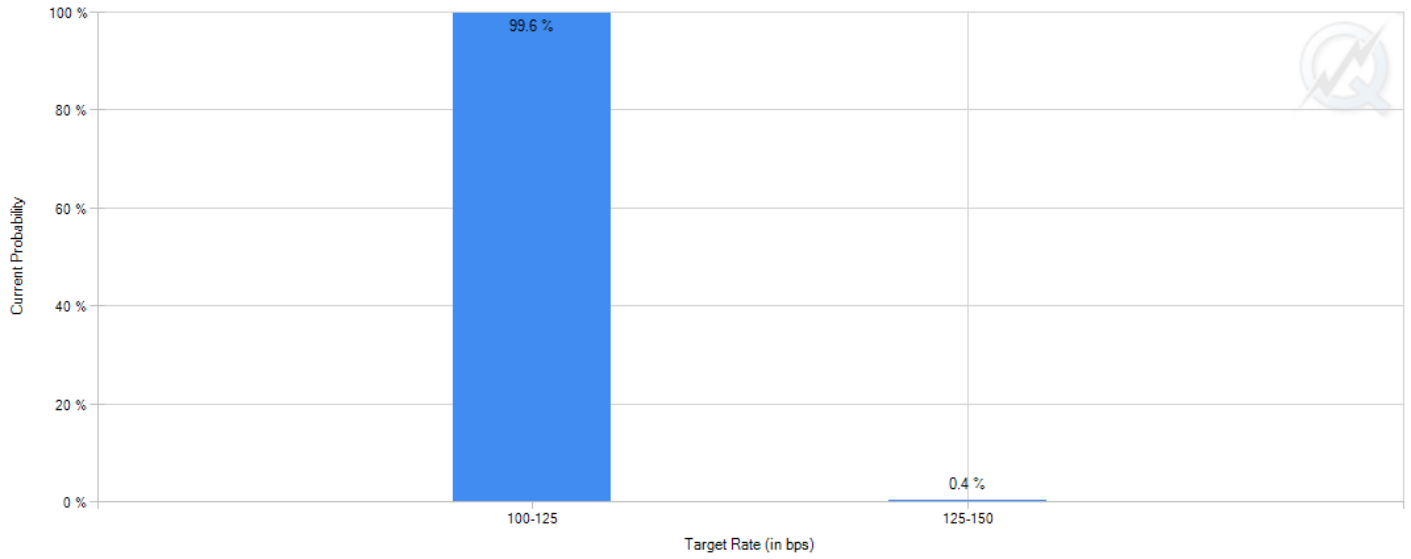


FedWatch Tool

MEETING DATE	CONTRACT	EXPIRES	MID PRICE	PRIOR VOLUME	PRIOR OI
14 Jun 2017	FFM7	30 Jun 2017	98.9663	4,485	77,705

Current Target Rate Probabilities for 14 Jun 2017 Fed Meeting



TARGET RATE (BPS)	PROBABILITY(%)			
	CURRENT *	1 DAY 8 JUN 2017	1 WEEK 2 JUN 2017	1 MONTH 10 MAY 2017
75-100	0.0%	0.8%	7.7%	12.3%
100-125	99.6%	99.2%	92.3%	87.7%
125-150	0.4%	0.0%	0.0%	0.0%

* Current data as of 10 Jun 2017 07:36:27 CT