CME Group

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FILED
March 2, 2017
Data Center
Missouri Public
Service Commission

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Date 2.22.17 Reporter mm

File No. ER. 2016.0285

Stay up-to-date with the latest probabilities of FOMC rate moves with the CME Group FedWatch Tool.

FedWatch Tool | Learn More

Based on CME Group 30-Day Fed Fund futures prices, which have long been used to express the market's views on the likelihood of changes in U.S. monetary policy, the CME Group FedWatch tool allows you to view the probability of FOMC rate moves for upcoming meetings.

15 Mar 2017

3 May 2017

14 Jun 2017

26 Jul 2017

20 Sep 2017

1 Nov 2017

13 Dec 2017

31 Jan 2018

Meeting date: Wednesday, 15 Mar 2017

Futures Expiry: March 2017

Previous Day Volume: 14,090 Open Interest:

17.7

123,818

100% 90% 80% 70%

60% 50%

40%

30% 20%

10%

Futures Price: 99.305

Target Rate

(bps)

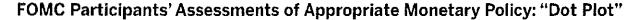
50-75

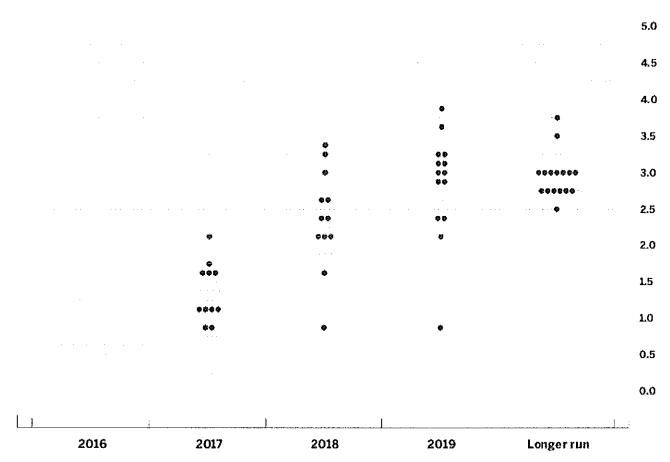
75-100

Current Probability Previous Day Probability 73.4 82.3

26.6

21 Feb 2017, 9:45:25 am CT





Note: Blue dats indic, no the median projection, Based on the Economic Projections published on December 14, 2016.

Source: Federal Reserve Monetary Policy – FOMC Calendars More information on the FOMC's projection materials

Rate Hike Resources

Monthly Rates Recap

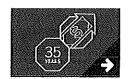


Read a monthly report on market trends, new tools for traders, details on CME Group's Interest Rate product offering, and more.

More in Interest Rates



Fed Fund Futures and Options



Eurodollar Futures and Options



Treasury Futures and Options



The New Treasury Market Paradigm

Learn about the increasing role of Treasury futures in the greater treasury market and the reasons behind the change.

Contact Us

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- C No
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(Siulojojii)