

Sept 21st Meeting

21 Sep 2016

2 Nov 2016

14 Dec 2016

1 Feb 2017

15 Mar 2017

3 May 2017

14 Jun 2017

26 Jul 2017

Meeting date: Wednesday, 21 Sep 2016

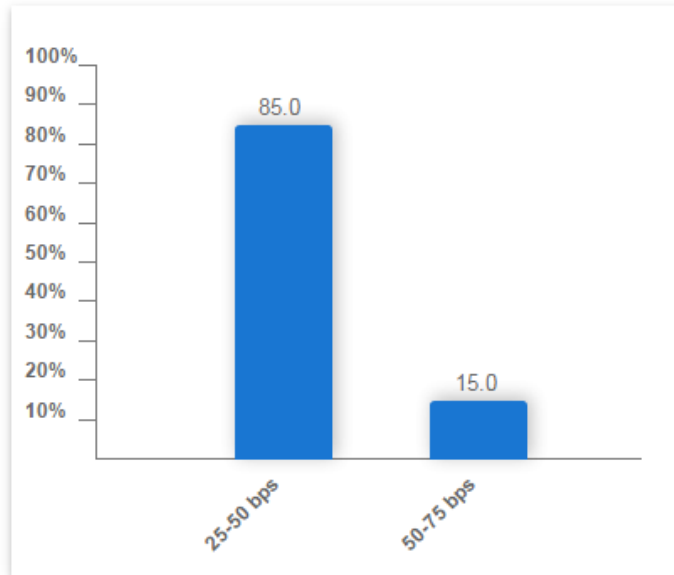
Futures Expiry: September 2016

Futures Price: 99.59

Previous Day

Volume: 8,167

Open Interest: 70,686



Target Rate (bps)	Current Probability %	Previous Day Probability %
25-50	85.0	88.0
50-75	15.0	12.0

19 Sep 2016, 9:35:20 am CT

Dec 14th Meeting

21 Sep 2016

2 Nov 2016

14 Dec 2016

1 Feb 2017

15 Mar 2017

3 May 2017

14 Jun 2017

26 Jul 2017

Meeting date: Wednesday, 14 Dec 2016

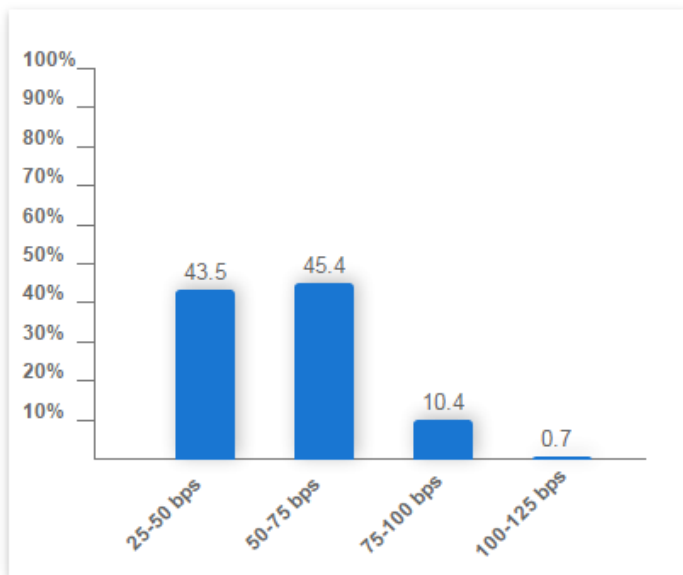
Futures Expiry: December 2016

Futures Price: 99.5

Previous Day

Volume: 11,766

Open Interest: 93,713



Target Rate (bps)	Current Probability %	Previous Day Probability %
25-50	43.5	45.0
50-75	45.4	45.2
75-100	10.4	9.2
100-125	0.7	0.5

19 Sep 2016, 9:35:20 am CT

Atlanta Fed GDPNow forecasts for 2016: Q3, contributions to growth

Date	Major Releases	GDP	PCE	Equip- ment	Intell. prop. prod.	Nonres. struct.	Resid. inves.	Govt.	Net exports	CIPI
3-Aug	Initial nowcast	3.6	2.50	0.33	0.16	-0.14	0.01	0.31	-0.44	0.90
16-Aug	Ind. Prod., CPI, Housing starts	3.6	2.42	0.43	0.16	-0.09	0.09	0.32	-0.45	0.75
23-Aug	New home sales/prices/const. costs	3.6	2.41	0.43	0.16	-0.09	0.04	0.32	-0.45	0.75
24-Aug	Existing-home sales	3.4	2.41	0.43	0.16	-0.09	-0.10	0.32	-0.45	0.75
25-Aug	Advance durable manufacturing	3.4	2.41	0.37	0.16	-0.09	-0.10	0.32	-0.45	0.78
29-Aug	Pers. Inc./PCE, GDP/Adv. Econ. Ind.	3.5	2.59	0.31	0.22	-0.09	-0.10	0.32	-0.42	0.65
1-Sep	Construction spending, ISM Manuf.	3.2	2.35	0.20	0.22	0.20	-0.21	0.21	-0.38	0.64
2-Sep	Employ. Sit., Foreign trade, M3 Manuf.	3.5	2.43	0.19	0.22	0.20	-0.19	0.23	-0.16	0.57
6-Sep	ISM Nonmanuf., Light vehicle sales	3.4	2.31	0.11	0.22	0.20	-0.20	0.23	-0.15	0.62
9-Sep	Wholesale trade	3.3	2.31	0.11	0.22	0.20	-0.20	0.23	-0.15	0.57
13-Sep	Monthly Treasury Statement	3.2	2.31	0.11	0.22	0.20	-0.20	0.15	-0.15	0.57
14-Sep	Import/Export prices	3.2	2.31	0.11	0.22	0.20	-0.20	0.15	-0.14	0.57
15-Sep	Retail trade, Industrial production	3.0	2.12	0.09	0.22	0.20	-0.25	0.15	-0.13	0.61

Releases Last Week

- Retail Sales declined 0.3% in August
 - Less autos declined 0.1%
- Empire State Mfg Survey down 1.99%
- Industrial Production down 0.4% M/M
- July Business Inventories 0.0% M/M
- PPI-FD unchanged in August
 - Excluding food & energy +0.1% M/M and 1% Y/Y
- August CPI +0.2% M/M and 1.1% Y/Y
 - CPI less food & energy +0.3% M/M and 2.3% Y/Y