

JULY 2011

| MONDAY | TUESDAY | WEDNESDAY |
|---|---|---|
| <p>ALL REPORT TIMES ARE CENTRAL FN: First Notice Day LT: Last Trading Day Futures LTO: Last Trading Day Options ^ Tentative Date -2yr Note dates subject to change based on US Treasury choice on Note Issue Day. WCE: Winnipeg Commodity Exchange Government and Exchange dates can change without notice; please verify.</p> | <p>Holidays listed here are not necessarily exchange holidays. Currencies = Euro, Japanese Yen, Swiss Franc, British Pound & Australian Dollar</p> | |
| 4 INDEPENDENCE DAY | 5 | 6 |
| | <p>Dairy Products 7:30 Factory Orders 9:00 Export Inspections 10:00 Crop Progress 3:00 FN: Jul Butter/NY Ht Oil & RBOB/Pork Bellies LTO: Jul ICE Gas Oil</p> | <p>ISM Non-Manufacturing Index 9:00 API Energy Stocks^ 3:30</p> |
| 11 | 12 | 13 |
| <p>Export Inspections 10:00 Crop Progress 3:00 LT: Jul OJ LTO: Aug ICE Brent Crude</p> | <p>Crop Production 7:30 US Trade Balance 7:30 USDA Supply/Demand 7:30 API Energy Stocks 3:30 FN: Jul ICE Gas Oil LT: Jul ICE Gas Oil</p> | <p>EIA Energy Stocks 9:30</p> |
| 18 MARINE DAY (JAPAN) | 19 | 20 |
| <p>Export Inspections 10:00 Crop Progress 3:00 FN: Jul Lumber Aug Ldn Wht Sugar LT: Jul BAX/Eurodollar/ Mx Peso/SP-GSCI LTO: Jul Euribor/SP-GSCI</p> | <p>Housing Starts & Pmts 7:30 Milk Production 2:00 API Energy Stocks 3:30 FN: Aug ICE WTI LT: Jul ICE Coffee Aug ICE WTI</p> | <p>Existing Home Sales 9:00 EIA Energy Stocks 9:30 LT: Jul Butter/Short Sterling Aug NY Crude Lt LTO: Jul Short Sterling Aug NY Platinum & Palladium</p> |
| 25 | 26 | 27 |
| <p>Export Inspections 10:00 Crop Progress 3:00 LT: Jul TOCOM Rubber Aug TOCOM Gasoline & Kerosene</p> | <p>Consumer Confidence 9:00 New Home Sales 9:00 API Energy Stocks 3:30 LT: Jul Pork Bellies LTO: Aug Copper/ NY Gold & Silver/ NY Heating Oil & RBOB/ NY Nat Gas</p> | <p>Adv Durable Goods 7:30 EIA Energy Stocks 9:30 LT: Jul Copper/ NY Gold & Silver/ NY Platinum & Palladium Aug NY Nat Gas</p> |

| THURSDAY | FRIDAY | SATURDAY |
|--|---|---|
| | 1 CANADA DAY | 2 |
| | <p>Dairy Products Prices 7:30 Construction Spending 9:00 ISM Manufacturing Index 9:00 FN: Jul Ldn Coffee/OJ/ Sugar-11 LTO: Jul Austral 90-Day Bills/ Butter/L Cattle/Pork Bellies Aug ICE Cocoa/ Ldn Wht Sugar</p> | |
| 7 | 8 | 9 |
| <p>Initial Jobless Claims 7:30 EIA Gas Storage 9:30 EIA Energy Stocks 10:00 LT: Jul Cotton/SGX Nikkei LTO: Jul OSE,SGX Nikkei/ TOPIX</p> | <p>Dairy Products Prices 7:30 Export Sales 7:30 Unemployment 7:30 Wholesale Trade 7:30 Consumer Credit 2:00 LTO: Jul Can\$/Currencies/ Mx Peso/US Dollar Aug ICE Coffee</p> | |
| 14 | 15 Full Moon | 16 |
| <p>Business Invent. 7:30 Export Sales 7:30 Initial Jobless Claims 7:30 NOPA Crush 7:30 PPI 7:30 Retail Sales 7:30 EIA Gas Storage 9:30 FN: Aug ICE Brent Crude LT: Jul Canola/Corn/Oats/Rice/ ICE & Ldn Cocoa/Soybeans/ Soymeal/Soyoil/WCE Barley/ Chi,KC,MN Wheat Aug ICE Brent Crude</p> | <p>CPI 7:30 Dairy Products Prices 7:30 Real Earnings 7:30 Capacity Utilization 8:15 Industrial Production 8:15 FN: Jul Ldn Cocoa LT: Jul CAC 40/Hogs/IBEX/ Lumber/Single Stocks Aug Ldn Wht Sugar Continued from the 14th: LTO: Jul S&P Can 60/SMI</p> | <p>Continued from the 15th: LTO: Jul Austral Bonds/CAC 40/ CME Euroyen TIBOR/DAX/ CME Nikkei/Dow/Eurodollar/ E-mini S&P 500, NASDAQ/ FTSE 100/Hogs/IBEX/ NASDAQ/Russell/S&P 500/ Swaps/Value Line Aug CGB/ICE WTI/ NY Crude Lt/OJ/Sugar-11</p> |
| 21 | 22 | 23 |
| <p>Export Sales 7:30 Initial Jobless Claims 7:30 EIA Gas Storage 9:30</p> | <p>Dairy Products Prices 7:30 Cattle 2:00 Cattle On Feed 2:00 Cold Storage 2:00 FN: Aug NY Crude Lt LTO: Aug 2Yr,5Yr,10Yr Notes/ Bonds/Chi,KC,MN Wheat/ Corn/Long Gilt/Oats/Rice/ Soybeans/Soymeal/Soyoil</p> | |
| 28 | 29 | 30 |
| <p>Census Crush^ 7:00 Cotton Consumption^ 7:00 Export Sales 7:30 Initial Jobless Claims 7:30 EIA Gas Storage 9:30 FN: Aug ICE Ht Oil/ ICE Nat Gas/NY Nat Gas LT: Jul Hang Seng/H-shares Aug ICE Ht Oil & Nat Gas LTO: Jul Hang Seng/H-shares</p> | <p>Dairy Products Prices 7:30 Employment Cost Index 7:30 GDP (Q2 '11) 7:30 Chicago PMI 9:00 FN: Aug Copper/NY Gold, Silver, Platinum & Palladium/ Soybeans/Soymeal/Soyoil LT: Jul Fed Funds/ Ldn Coffee/ TOCOM Crude Oil</p> | <p>Continued from the 29th: Aug Brazilian Real/ NY Heating Oil & RBOB/ SICOM Rubber LTO: Jul Fed Funds Aug Brazilian Real/ Euro Bob/Euro Bund/ Euro Schatz/Lumber/ TOCOM Gold/TSE JGB</p> |