

OCTOBER 2011

| MONDAY | TUESDAY | WEDNESDAY |
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| <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> | |
| <p>3 Dairy Products 7:30 Construction Spending 9:00 ISM Manufacturing Index 9:00 Export Inspections 10:00 Crop Progress 3:00 FN: Oct Sugar-11</p> | <p>4 Factory Orders 9:00 API Energy Stocks 3:30 FN: Oct NY Heating Oil & RBOB</p> | <p>5 ISM Non-Manufacturing Index 9:00 EIA Energy Stocks 9:30 LTO: Oct ICE Gas Oil</p> |
| <p>10 COLUMBUS DAY THANKSGIVING (CANADA) HEALTH-SPORTS DAY (JAPAN) FN: Oct Butter/L Cattle</p> | <p>11 Full Moon Export Inspections 10:00 Crop Progress 3:00 LTO: Nov ICE Brent Crude</p> | <p>12 Crop Production 7:30 USDA Supply/Demand 7:30 API Energy Stocks^ 3:30 FN: Oct ICE Gas Oil LTO: Oct ICE Gas Oil</p> |
| <p>17 Capacity Utilization 8:15 Industrial Production 8:15 Export Inspections 10:00 Crop Progress 3:00 LT: Oct BAX/Eurodollar/ Mx Peso/SP-GSCI^ LTO: Oct Austral Bonds/ Euribor/SP-GSCI^ Nov ICE WTI/NY Crude Lt/ Sugar-11</p> | <p>18 PPI 7:30 API Energy Stocks 3:30</p> | <p>19 CPI 7:30 Housing Starts & Pmts 7:30 Real Earnings 7:30 EIA Energy Stocks 9:30 Milk Production 2:00 FN: Nov ICE WTI LT: Oct Short Sterling Nov ICE WTI LTO: Oct Short Sterling Nov Ldn Coffee/ NY Platinum & Palladium</p> |
| <p>24 Exprt Inspections 10:00 Crop Progress 3:00 FN: Nov NY Crude Lt LTO: Nov Long Gilt</p> | <p>25 Cons. Confidence 9:00 API Energy Stocks 3:30 LT: Oct TOCOM Rubber Nov TOCOM Gasline & Kersene</p> | <p>26 Adv Durable Goods 7:30 New Home Sales 9:00 EIA Energy Stocks 9:30 LT: Oct TOCOM Gold, Palladium, Platinum, Silver LTO: Nov Copper/ NY Gold & Silver/ NY Heating Oil & RBOB/ NY Nat Gas</p> |
| <p>31 HALLOWEEN Chicago PMI 9:00 Export Inspections 10:00 Crop Progress 3:00 FN: Nov Canola/Copper/ NY Gold/NY Silver/NY Platinum/ NY Palladium/Rice/Soybeans LT: Oct Fed Funds/L Cattle/</p> | <p>Continued from the 31st: TOCOM Crude Oil Nov Brazilian Real/NY Ht Oil/ NY RBOB/SICOM Rubber LTO: Oct Fed Funds Nov Brazilian Real/Euro Bobl/ Euro Bund/Euro Schatz/ Lumber/TSE JGB</p> | |

| THURSDAY | FRIDAY | SATURDAY |
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| <p>6 Export Sales 7:30 Initial Jobless Claims 7:30 EIA Gas Storage 9:30</p> | <p>7 Dairy Products Prices 7:30 Unemployment 7:30 Wholesale Trade 7:30 Consumer Credit 2:00 LT: Oct Cotton LTO: Oct Austral 90-Day Bills/ Butter/Can\$/Currencies/ L Cattle/Mx Peso/US Dollar Nov ICE Cocoa</p> | <p>8 YOM KIPPUR</p> |
| <p>13 Initial Jobless Claims 7:30 US Trade Balance 7:30 EIA Gas Storage 9:30 EIA Energy Stocks 10:00 LT: Oct SGX Nikkei LTO: Oct OSE,SGX Nikkei/ TOPIX</p> | <p>14 Business Inventories 7:30 Dairy Products Prices 7:30 Export Sales 7:30 NOPA Crush 7:30 Retail Sales 7:30 FN: Nov ICE Brent Crude LT: Oct Hogs/Soymeal/Soyoil/ WCE Barley Nov ICE Brent Crude</p> | <p>15 Continued from the 14th: LTO: Oct Eurodollar/ CME Euroyen TIBOR/Hogs/ Swaps Nov ICE Coffee</p> |
| <p>20 Export Sales 7:30 Initial Jobless Claims 7:30 Existing Home Sales 9:00 EIA Gas Storage 9:30 LT: Oct Butter Nov NY Crude Lt LTO: Oct S&P Can 60/SMI</p> | <p>21 Dairy Products Prices 7:30 Cattle On Feed 2:00 Cold Storage 2:00 LT: Oct CAC 40/IBEX/ Single Stocks LTO: Oct CAC 40/ CME Nikkei/DAX/Dow/ E-mini S&P 500, NASDAQ/ FTSE 100/IBEX/NASDAQ/ Russell/S&P 500/Value Line</p> | <p>22 Continued from the 22nd: Nov 2Yr,5Yr,10Yr Notes/ Bonds/Canola/CGB/Corn/ Cotton/Oats/OJ/Rice/ Soybeans/Soymeal/Soyoil/ Chi,KC,MN Wheat</p> |
| <p>27 Census Crush^ 7:00 Cotton Consumption^ 7:00 Export Sales 7:30 GDP (Q3 '11) 7:30 Initial Jobless Claims 7:30 EIA Gas Storage 9:30 LT: Oct Copper/Fdr Cattle/ NY Gold & Silver/ NY Platinum & Palladium Nov NY Nat Gas LTO: Oct Fdr Cattle</p> | <p>28 Dairy Products Prices 7:30 Employment Cost Index 7:30 Personal Income 7:30 FN: Nov ICE Ht Oil/ ICE Nat Gas/NY Nat Gas LT: Oct Hang Seng/H-shares Nov ICE Ht Oil & Nat Gas LTO: Oct Hang Seng/H-shares</p> | <p>29</p> |