SEPTEMBER 2011

MONDAY	TUESDAY	WEDNESDAY	THURSDAY	FRIDAY	SATURDAY
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.**	**Holidays listed here are not necessarily exchange holidays.** *Currencies = Euro, Japanese Yen, Swiss Franc, British Pound & Australian Dollar*		1 **Dairy Products 7:30** **Export Sales 7:30** **Initial Jobless Claims 7:30** **Construction Spending 9:00** **ISM Manufact Index 9:00** **EIA Gas Storage 9:30** FN: **Sep** Ldn Coffee/OJ LT: **Aug** Milk LTO: **Aug** Milk **Oct** Ldn Wht Sugar	2 **Dairy Products Prices 7:30** **Unemployment 7:30** FN: **Sep** NY Heating Oil & RBOB LTO: **Sep** Austral 90-Day Bills/ Butter/L Cattle **Oct** ICE Cocoa	3
5 **LABOR DAY** LTO: **Sep** ICE Gas Oil	6 **ISM Non-Manufacturing Index 9:00** **Export Inspections 10:00** **Crop Progress 3:00** FN: **Sep** Butter	7 **API Energy Stocks^ 3:30** LT: **Sep** LIFFE, SGX JGB	8 **Initial Jobless Claims 7:30** **US Trade Balance 7:30** **EIA Gas Storage 9:30** **EIA Energy Stocks 10:00** **Consumer Credit 2:00** LT: **Sep** Austral 90-Day Bills/ CME,OSE,SGX Nikkei/ Euro Bobl/Euro Bund/ Euro Buxl/Euro Schatz/ TOPIX/TSE JGB LTO: **Sep** CME,OSE,SGX Nikkei/TOPIX	9 **Dairy Products Prices 7:30** **Export Sales 7:30** **Wholesale Trade 7:30** LTO: **Sep** Can$/Currencies/ Mx Peso/US Dollar **Oct** ICE Coffee	10
12 **Full Moon** **Crop Production 7:30** **USDA Supply/Demand 7:30** **Export Inspections 10:00** **Crop Progress 3:00** FN: **Sep** ICE Gas Oil LT: **Sep** ICE Gas Oil/OJ LTO: **Oct** ICE Brent Crude	13 **API Energy Stocks 3:30**	14 **Business Inventories 7:30** **NOPA Crush 7:30** **PPI 7:30** **Retail Sales 7:30** **EIA Energy Stocks 9:30** LT: **Sep** Chi,KC,MN Wheat/ Corn/NZ 90-Day Bills/Oats/ Rice/Soybeans/Soymeal/ Soyoil LTO: **Sep** Austral Bonds/ NZ 90-Day Bills	15 **CPI 7:30** **Export Sales 7:30** **Initial Jobless Claims 7:30** **Real Earnings 7:30** **Capacity Utilization 8:15** **Industrial Production 8:15** **EIA Gas Storage 9:30** FN: **Oct** ICE Brent Crude LT: **Sep** Austral Bonds/ ICE & Ldn Cocoa/Lumber/ NASDAQ/R Ruble/S&P 500/ S&P Can 60/SPI 200 **Oct** ICE Brent Crude/	16 **Dairy Products Prices 7:30** FN: **Sep** Ldn Cocoa/Lumber **Oct** Ldn Wht Sugar LT: **Sep** CAC 40/DAX/Dow/ CME, SGX Euroyen TIBOR/ *Continued from the 15th:* Ldn Wht Sugar LTO: **Sep** NASDAQ/R Ruble/ S&P 500/S&P Can 60/SMI/ SPI 200/Value Line **Oct** ICE WTI/NY Crude Lt/ Sugar-11	17 *Continued from the 16th:* E-mini S&P 500, NASDAQ/ FTSE 100 & 250/IBEX/ FTSE Eurotop 100/Russell/ FTSEEuroFirst 80&100/ Single Stocks/SMI/SP-GSCI/ Value Line LTO: **Sep** CAC 40/DAX/Dow/ CME, SGX Euroyen TIBOR/ E-mini S&P 500, NASDAQ/ FTSE 100/IBEX/Russell/ SP-GSCI **Oct** CGB/Cotton/OJ
19 **RESPECT FOR THE AGED DAY (JAPAN)** **Export Inspections 10:00** **Milk Production 2:00** **Crop Progress 3:00** FN: **Oct** ICE WTI LT: **Sep** BAX/BONO/ Currencies/Euribor/ Eurodollar/Mx Peso/Swaps/ US Dollar **Oct** ICE WTI LTO: **Sep** BAX/Euribor/ Eurodollar/Swaps	20 **Housing Starts & Pmts 7:30** **API Energy Stocks 3:30** **FOMC Meeting^** FN: **Sep** US Dollar LT: **Sep** Can$/ICE Coffee **Oct** NY Crude Lt	21 **Existing Home Sales 9:00** **EIA Energy Stocks 9:30** LT: **Sep** 10Yr Notes/Bonds/ Butter/CGB/Short Sterling LTO: **Sep** Short Sterling **Oct** NY Platinum & Palladium	22 **Census Crush^ 7:00** **Cotton Consumption^ 7:00** **Export Sales 7:30** **Initial Jobless Claims 7:30** **EIA Gas Storage 9:30** **Cold Storage 2:00** FN: **Oct** NY Crude Lt LT: **Oct** TOCOM Gasoline & Kerosene	23 **AUTUMN BEGINS** **AUTUMN EQUINOX (JAPAN)** **Dairy Products Prices 7:30** **Cattle On Feed 2:00** LTO: **Oct** 2Yr,5Yr,10Yr Notes/ Bonds/Corn/Long Gilt/Oats/ Rice/Soybeans/Soymeal/ Soyoil/Chi,KC,MN Wheat/ WCE Barley	24
26 **New Home Sales 9:00** **Export Inspections 10:00** **Crop Progress 3:00** FN: **Oct** Cotton LT: **Sep** TOCOM Rubber	27 **Consumer Confidence 9:00** **API Energy Stocks 3:30** LTO: **Oct** Copper/ NY Gold & Silver/ NY Heating Oil & RBOB/ NY Nat Gas	28 **Adv Durable Goods 7:30** **EIA Energy Stocks 9:30** **Hogs & Pigs 2:00** LT: **Sep** Copper/Long Gilt/ NY Gold & Silver/ NY Platinum & Palladium **Oct** NY Nat Gas	29 **ROSH HASHANA** **Export Sales 7:30** **GDP (Q2 '11) 7:30** **Initial Jobless Claims 7:30** **EIA Gas Storage 9:30** FN: **Oct** ICE Ht Oil/ ICE Nat Gas/NY Nat Gas LT: **Sep** Fdr Cattle/ Hang Seng/H-shares/Milk **Oct** ICE Ht Oil & Nat Gas LTO: **Sep** Fdr Cattle/ Hang Seng/H-shares/Milk	30 **Dairy Products Prices 7:30** **Grain Stocks 7:30** **Personal Income 7:30** **Small Grains Summary 7:30** **Chicago PMI 9:00** FN: **Oct** Copper/ NY Gold & Silver/ NY Platinum & Palladium/ Soymeal/Soyoil/WCE Barley	*Continued from the 30th:* LT: **Sep** 2Yr,3Yr,5Yr Notes/ Fed Funds/Ldn Coffee/ TOCOM Crude Oil **Oct** Brazilian Real/NY Ht Oil NY RBOB/SICOM Rubber/ Sugar-11 LTO: **Sep** Fed Funds **Oct** Brazilian Real/Euro Bobl/ Euro Bund/Euro Schatz/ Lumber/TOCOM Gold/ TSE JGB