# SEPTEMBER 2011

| MONDAY | TUESDAY | WEDNESDAY |
|---|---|---|
| **ALL REPORT TIMES ARE CENTRAL**<br>FN: First Notice Day<br>LT: Last Trading Day Futures<br>LTO: Last Trading Day Options<br>^ Tentative Date<br>-2yr Note dates subject to change based on US Treasury choice on Note Issue Day.<br>WCE: Winnipeg Commodity Exchange<br>**Government and Exchange dates can change without notice; please verify.** | **Holidays listed here are not necessarily exchange holidays.**<br>*Currencies = Euro, Japanese Yen, Swiss Franc, British Pound & Australian Dollar* | |
| 5 **LABOR DAY**<br>LTO: **Sep** ICE Gas Oil | 6<br>**ISM Non-Manufacturing Index 9:00**<br>**Export Inspections 10:00**<br>**Crop Progress 3:00**<br>FN: **Sep** Butter | 7<br>**API Energy Stocks^ 3:30**<br>LT: **Sep** LIFFE, SGX JGB |
| 12 **Full Moon**<br>**Crop Production 7:30**<br>**USDA Supply/Demand 7:30**<br>**Export Inspections 10:00**<br>**Crop Progress 3:00**<br>FN: **Sep** ICE Gas Oil<br>LT: **Sep** ICE Gas Oil/OJ<br>LTO: **Oct** ICE Brent Crude | 13<br>**API Energy Stocks 3:30** | 14<br>**Business Inventories 7:30**<br>**NOPA Crush 7:30**<br>**PPI 7:30**<br>**Retail Sales 7:30**<br>**EIA Energy Stocks 9:30**<br>LT: **Sep** Chi,KC,MN Wheat/ Corn/NZ 90-Day Bills/Oats/ Rice/Soybeans/Soymeal/ Soyoil<br>LTO: **Sep** Austral Bonds/ NZ 90-Day Bills |
| 19 **RESPECT FOR THE AGED DAY (JAPAN)**<br>**Export Inspections 10:00**<br>**Milk Production 2:00**<br>**Crop Progress 3:00**<br>FN: **Oct** ICE WTI<br>LT: **Sep** BAX/BONO/ Currencies/Euribor/ Eurodollar/Mx Peso/Swaps/ US Dollar **Oct** ICE WTI<br>LTO: **Sep** BAX/Euribor/ Eurodollar/Swaps | 20<br>**Housing Starts & Pmts 7:30**<br>**API Energy Stocks 3:30**<br>**FOMC Meeting^**<br>FN: **Sep** US Dollar<br>LT: **Sep** Can$/ICE Coffee **Oct** NY Crude Lt | 21<br>**Existing Home Sales 9:00**<br>**EIA Energy Stocks 9:30**<br>LT: **Sep** 10Yr Notes/Bonds/ Butter/CGB/Short Sterling<br>LTO: **Sep** Short Sterling **Oct** NY Platinum & Palladium |
| 26<br>**New Home Sales 9:00**<br>**Export Inspections 10:00**<br>**Crop Progress 3:00**<br>FN: **Oct** Cotton<br>LT: **Sep** TOCOM Rubber | 27<br>**Consumer Confidence 9:00**<br>**API Energy Stocks 3:30**<br>LTO: **Oct** Copper/ NY Gold & Silver/ NY Heating Oil & RBOB/ NY Nat Gas | 28<br>**Adv Durable Goods 7:30**<br>**EIA Energy Stocks 9:30**<br>**Hogs & Pigs 2:00**<br>LT: **Sep** Copper/Long Gilt/ NY Gold & Silver/ NY Platinum & Palladium **Oct** NY Nat Gas |

| THURSDAY | FRIDAY | SATURDAY |
|---|---|---|
| 1<br>**Dairy Products 7:30**<br>**Export Sales 7:30**<br>**Initial Jobless Claims 7:30**<br>**Construction Spending 9:00**<br>**ISM Manufact Index 9:00**<br>**EIA Gas Storage 9:30**<br>FN: **Sep** Ldn Coffee/OJ<br>LT: **Aug** Milk<br>LTO: **Aug** Milk **Oct** Ldn Wht Sugar | 2<br>**Dairy Products Prices 7:30**<br>**Unemployment 7:30**<br>FN: **Sep** NY Heating Oil & RBOB<br>LTO: **Sep** Austral 90-Day Bills/ Butter/L Cattle **Oct** ICE Cocoa | 3 |
| 8<br>**Initial Jobless Claims 7:30**<br>**US Trade Balance 7:30**<br>**EIA Gas Storage 9:30**<br>**EIA Energy Stocks 10:00**<br>**Consumer Credit 2:00**<br>LT: **Sep** Austral 90-Day Bills/ CME,OSE,SGX Nikkei/ Euro Bobl/Euro Bund/ Euro Buxl/Euro Schatz/ TOPIX/TSE JGB<br>LTO: **Sep** CME,OSE,SGX Nikkei/TOPIX | 9<br>**Dairy Products Prices 7:30**<br>**Export Sales 7:30**<br>**Wholesale Trade 7:30**<br>LTO: **Sep** Can$/Currencies/ Mx Peso/US Dollar<br>**Oct** ICE Coffee | 10 |
| 15 **CPI 7:30**<br>**Export Sales 7:30**<br>**Initial Jobless Claims 7:30**<br>**Real Earnings 7:30**<br>**Capacity Utilization 8:15**<br>**Industrial Production 8:15**<br>**EIA Gas Storage 9:30**<br>FN: **Oct** ICE Brent Crude<br>LT: **Sep** Austral Bonds/ ICE & Ldn Cocoa/Lumber/ NASDAQ/R Ruble/S&P 500/ S&P Can 60/SPI 200<br>**Oct** ICE Brent Crude/ | 16<br>**Dairy Products Prices 7:30**<br>FN: **Sep** Ldn Cocoa/Lumber **Oct** Ldn Wht Sugar<br>LT: **Sep** CAC 40/DAX/Dow/ CME, SGX Euroyen TIBOR/<br>*Continued from the 15th:*<br>Ldn Wht Sugar<br>LTO: **Sep** NASDAQ/R Ruble/ S&P 500/S&P Can 60/SMI/ SPI 200/Value Line<br>**Oct** ICE WTI/NY Crude Lt/ Sugar-11 | 17<br>*Continued from the 16th:*<br>E-mini S&P 500, NASDAQ/ FTSE 100 & 250/IBEX/ FTSE Eurotop 100/Russell/ FTSEEuroFirst 80&100/ Single Stocks/SMI/SP-GSCI/ Value Line<br>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 |
| 22<br>**Census Crush^ 7:00**<br>**Cotton Consumption^ 7:00**<br>**Export Sales 7:30**<br>**Initial Jobless Claims 7:30**<br>**EIA Gas Storage 9:30**<br>**Cold Storage 2:00**<br>FN: **Oct** NY Crude Lt<br>LT: **Oct** TOCOM Gasoline & Kerosene | 23 **AUTUMN BEGINS**<br>**AUTUMN EQUINOX (JAPAN)**<br>**Dairy Products Prices 7:30**<br>**Cattle On Feed 2:00**<br>LTO: **Oct** 2Yr,5Yr,10Yr Notes/ Bonds/Corn/Long Gilt/Oats/ Rice/Soybeans/Soymeal/ Soyoil/Chi,KC,MN Wheat/ WCE Barley | 24 |
| 29 **ROSH HASHANA**<br>**Export Sales 7:30**<br>**GDP (Q2 '11) 7:30**<br>**Initial Jobless Claims 7:30**<br>**EIA Gas Storage 9:30**<br>FN: **Oct** ICE Ht Oil/ ICE Nat Gas/NY Nat Gas<br>LT: **Sep** Fdr Cattle/ Hang Seng/H-shares/Milk<br>**Oct** ICE Ht Oil & Nat Gas<br>LTO: **Sep** Fdr Cattle/ Hang Seng/H-shares/Milk | 30<br>**Dairy Products Prices 7:30**<br>**Grain Stocks 7:30**<br>**Personal Income 7:30**<br>**Small Grains Summary 7:30**<br>**Chicago PMI 9:00**<br>FN: **Oct** Copper/ NY Gold & Silver/ NY Platinum & Palladium/ Soymeal/Soyoil/WCE Barley | *Continued from the 30th:*<br>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<br>LTO: **Sep** Fed Funds **Oct** Brazilian Real/Euro Bobl/ Euro Bund/Euro Schatz/ Lumber/TOCOM Gold/ TSE JGB |