



2006 FUTURES & OPTIONS CALENDAR

JULY 2006

MONDAY	TUESDAY	WEDNESDAY	THURSDAY	FRIDAY	SATURDAY
<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. <i>Currencies = Euro, Japanese Yen, Swiss Franc, British Pound & Australian Dollar</i></p>				<p>1 CANADA DAY</p>
<p>3</p> <p>Construction Spending 9:00 ISM Manufacturing Index 9:00 Export Inspections 10:00 Dairy Products 2:00 Crop Progress 3:00 FN: Jun NY Ethanol Jul CME Ethanol/LIFFE Coffee/OJ/Sugar 11 LT: Jun TOCOM Crude Oil LTO: Aug LIFFE Sugar</p>	<p>4 INDEPENDENCE DAY</p>	<p>5</p> <p>Factory Orders 9:00 LTO: Jul IPE Gas Oil</p>	<p>6</p> <p>Jobless Claims 7:30 ISM Non-Manufacturing Index 9:00 API / EIA Energy Stks 9:30 EIA Gas Storage 9:30 FN: Jul NY Gasoline/Ht Oil</p>	<p>7</p> <p>Dairy Products Prices 7:30 Export Sales 7:30 Unemployment Report 7:30 LT: Jul Cotton LTO: Jul Austral 90-Day Bills/Butter/Can\$/Cattle/Currencies/Dollar Index/Mx Peso/Pork Bellies Aug NY Cocoa</p>	<p>8</p>
<p>10</p> <p>Wholesale Trade 9:00 Export Inspections 10:00 Crop Progress 3:00 FN: Jul Butter/Cattle/Pork Bellies</p>	<p>11 Full Moon</p> <p>LT: Jul OJ LTO: Aug IPE Brent Crude</p>	<p>12</p> <p>Crop Production 7:30 Supply/Demand 7:30 US Trade Balance 7:30 API / EIA Energy Stks 9:30 LT: Jul IPE Gas Oil</p>	<p>13</p> <p>Export Sales 7:30 Jobless Claims 7:30 EIA Gas Storage 9:30 LT: Jul SGX Nikkei LTO: Jul OSE, SGX Nikkei/TOPIX</p>	<p>14</p> <p>Business Inventories 7:30 Dairy Products Prices 7:30 NOPA Crush 7:30 Retail Sales 7:30 LT: Jul Barley/Bean Oil/Canola/CBT Ethanol/Corn/LIFFE Cocoa/Chi,MN,KC,WCE Wheat/Lumber/ NY Cocoa/Oats/Soybeans/Soymeal Aug IPE Brent Crude/LIFFE Sugar LTO: Jul CME Eurodollar/ CME Euroyen/T-Bill Aug NY Coffee/Sugar 11</p>	<p>15</p>
<p>17 OCEAN DAY (JAPAN)</p> <p>Capacity Utilization 8:15 Industrial Production 8:15 Export Inspections 10:00 Crop Progress 3:00 FN: Jul LIFFE Cocoa/Lumber/ Mx Peso Aug LIFFE Sugar LT: Jul BAX/CME,SGX Eurodollar/Euribor/HIBOR/Hogs/LIBOR/ Mx Peso/T-Bill LTO: Jul Austral Bonds/LIBOR/Hogs Aug NY Crude Lt</p>	<p>18</p> <p>PPI 7:30 Milk Production 2:00 LT: Jul GSCI LTO: Jul GSCI</p>	<p>19</p> <p>CPI 7:30 Housing Starts & Permits 7:30 Real Earnings 7:30 API / EIA Energy Stks 9:30 LT: Jul NY Coffee LTO: Aug NY Platinum</p>	<p>20</p> <p>Export Sales 7:30 Jobless Claims 7:30 Leading Indicators 9:00 EIA Gas Storage 9:30 LT: Jul Butter/Rice Aug NY Crude Lt LTO: Jul SMI/SP Can 60</p>	<p>21</p> <p>Dairy Products Prices 7:30 Cattle Inventory 2:00 Cattle on Feed 2:00 Cold Storage 2:00 LT: Jul CAC 40/IBEX LTO: Jul BAX/CAC 40/CME Nikkei/DOW/mini NASDAQ,S&P/ Euro STOXX/STOXX/DAX/ FTSE 100/FTSE Eurofirst 100/IBEX/ NASDAQ/NY Comp/ Russell/S&P/ Value Line Aug 10yr, 5yr, 2yr Notes/Bean Oil/ Bonds/Corn/Chi, KC,MN Wheat/ Oats/OJ/Rice/Soybeans/Soymeal</p>	<p>22</p>
<p>24</p> <p>Export Inspections 10:00 Crop Progress 3:00 FN: Aug NY Crude Lt LTO: Aug Bund/Euro Schatz/ Euro Bobl/Euro Bund/Lng Gilt</p>	<p>25</p> <p>Consumer Confidence 9:00 Existing Home Sales 9:00 LT: Jul TOCOM Rubber Aug TOCOM Gasoline</p>	<p>26</p> <p>API / EIA Energy Stks 9:30 LT: Jul Pork Bellies LTO: Aug Copper/NY Gasoline/ Ht Oil/NY Gold & Silver/NY Nat Gas</p>	<p>27</p> <p>Cotton Consumption 7:00 Advance Durable Goods 7:30 Export Sales 7:30 Jobless Claims 7:30 New Home Sales 9:00 EIA Gas Storage 9:30 LT: Jul Copper/ NY & CBT Gold & Silver/ NY Platinum & Palladium Aug NY Nat Gas</p>	<p>28</p> <p>Dairy Products Prices 7:30 Employment Cost Index 7:30 GDP 2nd Qtr 7:30 FN: Aug NY Nat Gas LT: Jul Hang Seng Aug IPE Nat Gas LTO: Jul Hang Seng</p>	<p>29</p>
<p>31</p> <p>Export Inspections 10:00 Crop Progress 3:00 FN: Aug Bean Oil/CBT Ethanol/ Copper/NY & CBT Gold & Silver/ NY Platinum & Palladium/ Soybeans/Soymeal</p>	<p><i>Continued from the 31st:</i> LT: Jul Cattle/Fed Funds/LIFFE Coffee Aug Brz Real/CME Ethanol/Ht Oil/ NY Gasoline/SICOM Rubber LTO: Jul Fed Funds Aug Brz Real/Lumber/SGX,TSE JGB/ TOCOM Gold</p>	<p>API / EIA Energy Stks 9:30 LT: Jul Pork Bellies LTO: Aug Copper/NY Gasoline/ Ht Oil/NY Gold & Silver/NY Nat Gas</p>	<p>Cotton Consumption 7:00 Advance Durable Goods 7:30 Export Sales 7:30 Jobless Claims 7:30 New Home Sales 9:00 EIA Gas Storage 9:30 LT: Jul Copper/ NY & CBT Gold & Silver/ NY Platinum & Palladium Aug NY Nat Gas</p>	<p>Dairy Products Prices 7:30 Employment Cost Index 7:30 GDP 2nd Qtr 7:30 FN: Aug NY Nat Gas LT: Jul Hang Seng Aug IPE Nat Gas LTO: Jul Hang Seng</p>	