

# SEPTEMBER 2016

## LAKEFRONT Futures & Options

| MONDAY                                                                                                                                                                                                                                                                                                                                                                                                                   | TUESDAY                                                                                                                                                                                                                                                                       | WEDNESDAY                                                                                                                                                                                                                                                                                                     | THURSDAY                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | FRIDAY                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | SATURDAY         |
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| <p><b>ALL REPORT TIMES ARE CENTRAL</b><br/>           FN: First Notice Day<br/>           LT: Last Trading Day Futures<br/>           LTO: Last Trading Day Options<br/>           ^ Tentative Date<br/>           * Rainfall Totals - For all locations except Brazil, data goes back to the 1800's. Brazil data goes back to 1990.<br/> <b>Report and exchange dates can change without notice; please verify.</b></p> | <p><b>Holidays listed are not necessarily exchange holidays.</b></p> <p><i>Currencies = Euro, Japanese Yen, Swiss Franc, British Pound &amp; Australian Dollar</i></p>                                                                                                        |                                                                                                                                                                                                                                                                                                               | <p><b>1</b></p> <p><b>Export Sales 7:30</b><br/> <b>Initial Jobless Claims 7:30</b><br/> <b>Construction Spending 9:00</b><br/> <b>ISM Manufacturing Index 9:00</b><br/> <b>EIA Gas Storage 9:30</b><br/> <b>Dairy Products 2:00</b><br/> <b>Fats &amp; Oils 2:00</b><br/> <b>Grain Crushings 2:00</b><br/>           FN: <b>Sep</b> Ldn Coffee/OJ<br/>           LTO: <b>Oct</b> Ldn Wht Sugar</p>                                                                                                                                                                                                                                                                                                                          | <p><b>2</b></p> <p><b>Unemployment 7:30</b><br/> <b>US Trade Balance 7:30</b><br/> <b>Factory Orders 9:00</b><br/>           FN: <b>Sep</b> NY RBOB &amp; ULSD<br/>           LTO: <b>Sep</b> Austral 90-Day Bills/<br/>           L Cattle<br/> <b>Oct</b> ICE Cocoa</p>                                                                                                                                                                                                                                                                                                                                                                                                                                           | <p><b>3</b></p>  |
| <p><b>5 LABOR DAY</b></p> <p>LTO: <b>Sep</b> ICE Gas Oil</p>                                                                                                                                                                                                                                                                                                                                                             | <p><b>6</b></p> <p><b>ISM Non-Manufacturing Index 9:00</b><br/> <b>Export Inspections 10:00</b><br/> <b>Crop Progress 3:00</b></p>                                                                                                                                            | <p><b>7</b></p> <p><b>API Energy Stocks 3:30</b></p>                                                                                                                                                                                                                                                          | <p><b>8</b></p> <p><b>EIA Gas Storage 9:30</b><br/> <b>EIA Energy Stocks 10:00</b><br/> <b>Consumer Credit 2:00</b><br/> <b>Dairy Products Sales 2:00</b><br/>           LT: <b>Sep</b> Austral 90-Day Bills/<br/>           CME,OSE,SGX Nikkei/Euro Bobl/<br/>           Euro Bund/Euro Buxl/Euro Schatz/<br/>           TOPIX<br/>           LTO: <b>Sep</b> CME,OSE,SGX Nikkei/<br/>           TOPIX</p>                                                                                                                                                                                                                                                                                                                  | <p><b>9</b></p> <p><b>Export Sales 7:30</b><br/> <b>Initial Jobless Claims 7:30</b><br/> <b>Wholesale Trade 7:30</b><br/>           LTO: <b>Sep</b> Can\$/Currencies/Mx Peso/<br/>           Palm Oil/US Dollar<br/> <b>Oct</b> ICE Coffee</p>                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | <p><b>10</b></p> |
| <p><b>12</b></p> <p><b>Export Inspections 10:00</b><br/> <b>Crop Production 11:00</b><br/> <b>USDA Supply/Demand 11:00</b><br/> <b>Crop Progress 3:00</b><br/>           FN: <b>Sep</b> ICE Gas Oil<br/>           LT: <b>Sep</b> ICE Gas Oil/JGB/OJ</p>                                                                                                                                                                 | <p><b>13</b></p> <p><b>API Energy Stocks 3:30</b><br/>           LT: <b>Sep</b> BONO</p>                                                                                                                                                                                      | <p><b>14</b></p> <p><b>EIA Energy Stocks 9:30</b><br/> <b>Dairy Products Sales 2:00</b><br/>           LT: <b>Sep</b> Chi,KC,MN Wheat/Corn/<br/>           NZ 90-Day Bills/Oats/Rice/Soybeans/<br/>           Soymeal/Soyoil<br/>           LTO: <b>Sep</b> Austral Bonds/<br/>           NZ 90-Day Bills</p> | <p><b>15 MID-AUTUMN FESTIVAL (CHINA)</b><br/> <b>Business Inventories 7:30</b><br/> <b>Export Sales 7:30</b><br/> <b>Initial Jobless Claims 7:30</b><br/> <b>PPI 7:30</b><br/> <b>Retail Sales 7:30</b><br/> <b>Capacity Utilization 8:15</b><br/> <b>Industrial Production 8:15</b><br/> <b>EIA Gas Storage 9:30</b><br/> <b>NOPA Crush 11:00</b><br/>           LT: <b>Sep</b> Austral Bonds/ICE Cocoa/<br/>           Ldn Cocoa/Lumber/Palm Oil/<br/>           R Ruble/S&amp;P 500/S&amp;P TSX 60/<br/>           SPI 200<br/> <b>Oct</b> Ldn Wht Sugar<br/>           LTO: <b>Sep</b> R Ruble/S&amp;P 500/<br/>           S&amp;P TSX 60/SPI 200<br/> <b>Oct</b> NY Crude Lt/Sugar-11/<br/>           ICE WTI Crude</p> | <p><b>16 Full Moon</b></p> <p><b>CPI 7:30</b><br/> <b>Real Earnings 7:30</b><br/>           FN: <b>Sep</b> Ldn Cocoa/Lumber<br/> <b>Oct</b> Ldn Wht Sugar<br/>           LT: <b>Sep</b> CAC 40/DAX/E-mini Dow/<br/>           E-mini S&amp;P 500, NASDAQ/<br/>           Euro STOXX/FTSE 100 &amp; 250/IBEX/<br/>           Russell/Single Stocks/SMI/SP-GSCI/<br/>           STOXX<br/>           LTO: <b>Sep</b> CAC 40/DAX/E-mini Dow/<br/>           E-mini S&amp;P 500, NASDAQ/<br/>           Euro STOXX/FTSE 100/IBEX/<br/>           Russell/SMI/STOXX<br/> <b>Oct</b> CGB/Cotton/OJ</p>                                                                                                                    | <p><b>17</b></p> |
| <p><b>19 RESPECT FOR THE AGED DAY (JAPAN)</b></p> <p><b>Export Inspections 10:00</b><br/> <b>Crop Progress 3:00</b><br/>           FN: <b>Oct</b> ICE WTI Crude<br/>           LT: <b>Sep</b> BAX/Currencies/Euribor/<br/>           Eurodollar/Mx Peso/US Dollar<br/> <b>Oct</b> ICE WTI Crude<br/>           LTO: <b>Sep</b> BAX/Euribor/Eurodollar</p>                                                                | <p><b>20</b></p> <p><b>Housing Starts &amp; Pmts 7:30</b><br/> <b>Milk Production 2:00</b><br/> <b>API Energy Stocks 3:30</b><br/> <b>FOMC Meeting</b><br/>           FN: <b>Sep</b> US Dollar<br/>           LT: <b>Sep</b> Can\$/ICE Coffee<br/> <b>Oct</b> NY Crude Lt</p> | <p><b>21</b></p> <p><b>EIA Energy Stocks 9:30</b><br/> <b>Dairy Products Sales 2:00</b><br/> <b>FOMC Meeting</b><br/>           LT: <b>Sep</b> 10Yr Notes/Bonds/CGB/<br/>           Short Sterling<br/>           LTO: <b>Sep</b> Short Sterling<br/> <b>Oct</b> NY Platinum &amp; Palladium</p>              | <p><b>22 AUTUMN BEGINS AUTUMN EQUINOX (JAPAN)</b></p> <p><b>Export Sales 7:30</b><br/> <b>Initial Jobless Claims 7:30</b><br/> <b>Existing Home Sales 9:00</b><br/> <b>EIA Gas Storage 9:30</b><br/>           FN: <b>Oct</b> NY Crude Lt</p>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <p><b>23</b></p> <p><b>Cattle On Feed 2:00</b><br/> <b>Cold Storage 2:00</b><br/>           LT: <b>Oct</b> TOCOM Gasoline &amp;<br/>           Kerosene<br/>           LTO: <b>Oct</b> 2Yr,5Yr,10Yr Notes/Bonds/<br/>           Canola/Chi,KC,MN Wheat/Corn/<br/>           Euro Bobl/Euro Bund/Euro Schatz/<br/>           Long Gilt/Oats/Rice/Soybeans/<br/>           Soymeal/Soyoil</p>                                                                                                                                                                                                                                                                                                                         | <p><b>24</b></p> |
| <p><b>26</b></p> <p><b>New Home Sales 9:00</b><br/> <b>Export Inspections 10:00</b><br/> <b>Crop Progress 3:00</b><br/>           FN: <b>Oct</b> Cotton<br/>           LT: <b>Sep</b> TOCOM Rubber<br/>           LTO: <b>Oct</b> ICE Nat Gas</p>                                                                                                                                                                        | <p><b>27</b></p> <p><b>Consumer Confidence 9:00</b><br/> <b>API Energy Stocks 3:30</b><br/>           LTO: <b>Oct</b> Copper/NY Gold &amp; Silver/<br/>           NY Nat Gas/NY RBOB &amp; ULSD<br/> <b>Nov</b> ICE Brent Crude</p>                                           | <p><b>28</b></p> <p><b>Adv Durable Goods 7:30</b><br/> <b>EIA Energy Stocks 9:30</b><br/> <b>Dairy Products Sales 2:00</b><br/>           LT: <b>Sep</b> Copper/Long Gilt/<br/>           NY Gold &amp; Silver/<br/>           NY Platinum &amp; Palladium<br/> <b>Oct</b> NY Nat Gas</p>                     | <p><b>29</b></p> <p><b>Export Sales 7:30</b><br/> <b>GDP (Q2 '16) 7:30</b><br/> <b>Initial Jobless Claims 7:30</b><br/> <b>EIA Gas Storage 9:30</b><br/>           FN: <b>Oct</b> ICE Nat Gas/NY Nat Gas<br/>           LT: <b>Sep</b> Fdr Cattle/Hang Seng/<br/>           H-shares<br/> <b>Oct</b> ICE Nat Gas<br/>           LTO: <b>Sep</b> Fdr Cattle/Hang Seng/<br/>           H-shares</p>                                                                                                                                                                                                                                                                                                                            | <p><b>30</b></p> <p><b>Personal Income 7:30</b><br/> <b>Chicago PMI 9:00</b><br/> <b>Grain Stocks 11:00</b><br/> <b>Small Grains Summary 11:00</b><br/> <b>Hogs &amp; Pigs 2:00</b><br/>           FN: <b>Oct</b> Copper/NY Gold &amp; Silver/<br/>           NY Platinum &amp; Palladium/Soymeal/<br/>           Soyoil<br/> <b>Nov</b> ICE Brent Crude<br/>           LT: <b>Sep</b> 2Yr,5Yr Notes/Fed Funds/<br/>           Ldn Coffee/TOCOM Crude Oil<br/> <b>Oct</b> Brazilian Real/<br/>           NY RBOB &amp; ULSD/SICOM Rubber/<br/>           Sugar-11<br/> <b>Nov</b> ICE Brent Crude<br/>           LTO: <b>Sep</b> Fed Funds<br/> <b>Oct</b> Brazilian Real/JGB/Lumber/<br/>           TOCOM Gold</p> |                  |