

Morning Email: DJIA and the S&P 500

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**DJIA 30 Component Portfolio
Weighting**

Symbol	Percent Weighting	Industry
IBM	5.74	Tobacco
MO	5.73	Computer Services
BA	5.18	Aerospace
MMM	5.15	Diversified Industrials
CAT	4.56	Commercial Vehicles & Trucks
AIG	4.54	Full Line Insurance
XOM	4.50	Integrated Oil & Gas
UTX	4.45	Pharmaceuticals
JNJ	4.42	Aerospace
PG	4.24	Nondurable Household Products
AXP	3.70	Consumer Finance
C	3.41	Banks
WMT	3.34	Broadline Retailers
JPM	3.26	Banks
KO	3.08	Soft Drinks
DD	2.92	Commodity Chemicals
MRK	2.86	Pharmaceuticals
HON	2.75	Diversified Industrials
MCD	2.61	Restaurants & Bars
HD	2.57	Home Improvement Retailers
HPQ	2.52	Computer Hardware
VZ	2.46	Fixed Line Telecommunications
GE	2.40	Diversified Industrials
GM	2.21	Automobiles
T	2.20	Fixed Line Telecommunications
DIS	2.10	Broadcasting & Entertainment
PFE	1.95	Pharmaceuticals
AA	1.95	Aluminum
MSFT	1.86	Software
INTC	1.35	Semiconductors

Source: Reuters, USIDJ/PVLSUM/DA/Pg2

S&P 500 Component Portfolio
Weighting (top 35)

Symbol	Percent Weighting	Sector	Weighting	No. of Stocks in Sector
XOM	3.29	S&P 500 Consumer Discretionary Sector	10.154	86
GE	3.02	S&P 500 Telecomm Services Sector	3.491	10
C	2.05	S&P 500 Consumer Staples Sector	9.801	39
MSFT	1.97	S&P 500 Energy Sector	9.146	29
BAC	1.97	S&P 500 Financials Sector	21.961	89
PFE	1.73	S&P 500 Health Care Sector	12.948	56
PG	1.68	S&P 500 Industrials Sector	10.834	52
JNJ	1.58	S&P 500 Materials Sector	2.87	30
MO	1.44	S&P 500 Information Technology Sector	15.259	78
AIG	1.43	S&P 500 Utilities Sector	3.401	31
JPM	1.37		99.865	500
CSCO	1.16			
CVX	1.14			
IBM	1.07			
T	1.04			
WMT	1.01			
WFC	1.00			
INTC	0.95			
PEP	0.90			
VZ	0.87			
HPQ	0.85			
COP	0.81			
KO	0.76			
MRK	0.75			
WB	0.74			
GOOG	0.70			
AMGN	0.68			
UPS	0.65			
HD	0.64			
ABT	0.63			
MS	0.63			
BLS	0.63			
CMCSA	0.61			
MER	0.60			
UNH	0.59			
GS	0.59			

Source: Reuters, uslsp/pv/sum/da/Pg1; [SPSECWT

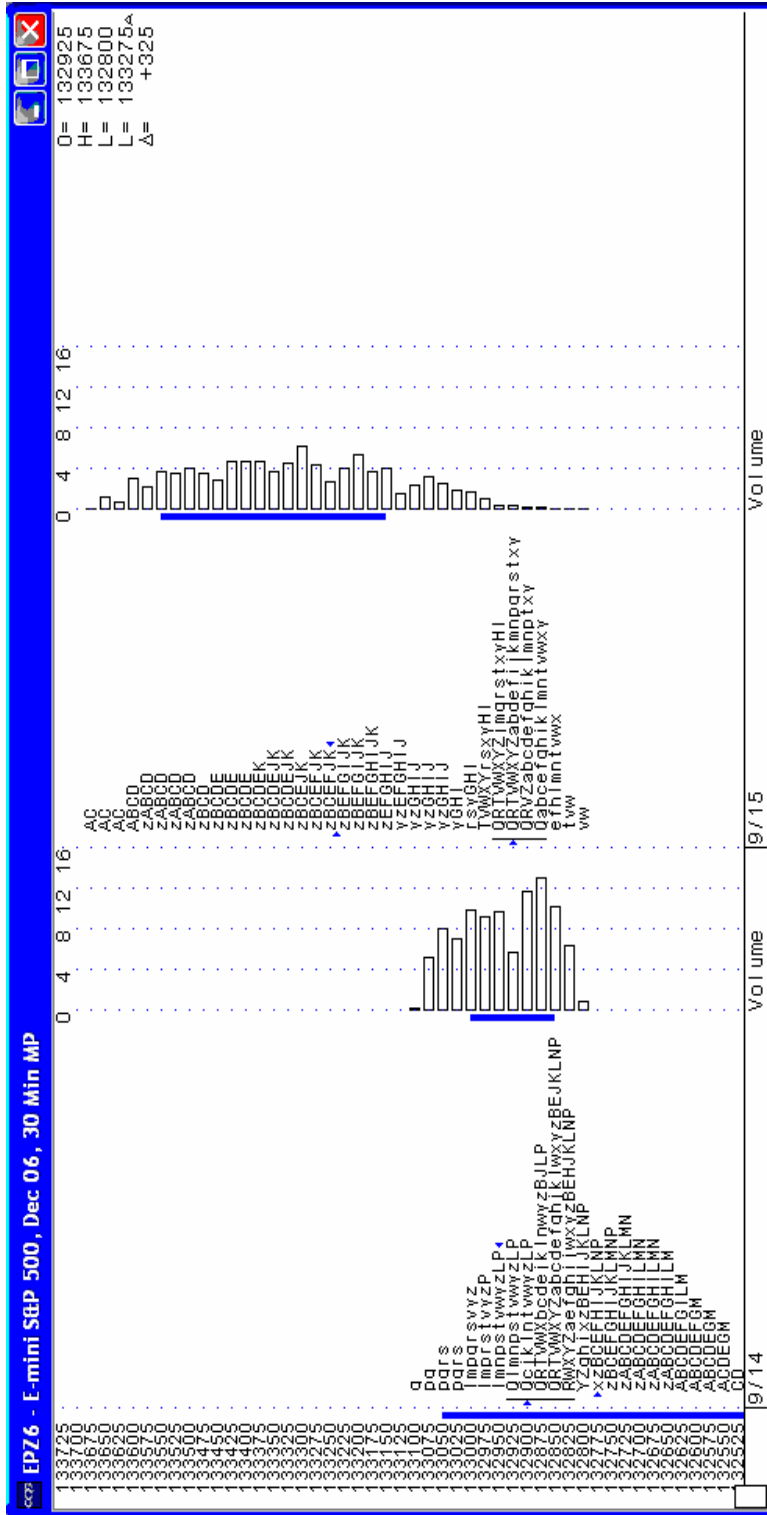
Contract Stats for Futures & Indexes

Coding row	Contract			Lifetime			Session Start Time	Session End Time	YTD Change in percent	
	High	High Date	Low	Low Date	High	High Date				Low
	chi	chid	clo	clod	lhi	lhid	llo	llod	ytdchg	ytdpct
@ES.1	1332	9/13/2006	1242.25	7/18/2006	1332		1242.25		0	0
.SPX	<NA>	<NA>	<NA>	<NA>	1326.70	5/8/2006	788.90	3/12/2003	73.1	5.856
@YM.1	11,750.00	5/5/2006	10,570.00	10/20/2005	11,750.00		10,570.00		767	7.027
&DJI	<NA>	<NA>	<NA>	<NA>	11750.28	1/14/2000	7,197.49	10/10/2002	871.28	8.130

Coding row	Daily Statistics											
	bid	ask	ip	hi	lo	dac	opn	Volume	Open O.i.	Prev Day O.i.	2006 Low	
									oin	pdffvol	yhi	ylo
@ES.1	1333.5	1333.75	1333.50	1336.75	1328.00	4	1329.25	873,180	1,269,560	1,066,809	1332.00	1242.50
.SPX	1315.69	1316.62	<NA>	1324.65	1316.28	5.11	1316.28	1,019,689,472		<NA>	1326.70	1168.20
@YM.1	11,682	11,683	11,682	11,703	11,614	55	11626	74,928	93,848	102,661	11750.00	10600.00
&DJI	0	<NA>	<NA>	11613.51	11528.75	61.39	11528.75	2,405,262		<NA>	11670.19	10156.46

ES = Emini S&P Futures
 SPX = Cash S&P 500 Index
 YM = \$5 Dow Futures
 DJI = Cash Dow Jones Industrial Average Index

Futures Charts: ES ~ Market Profile



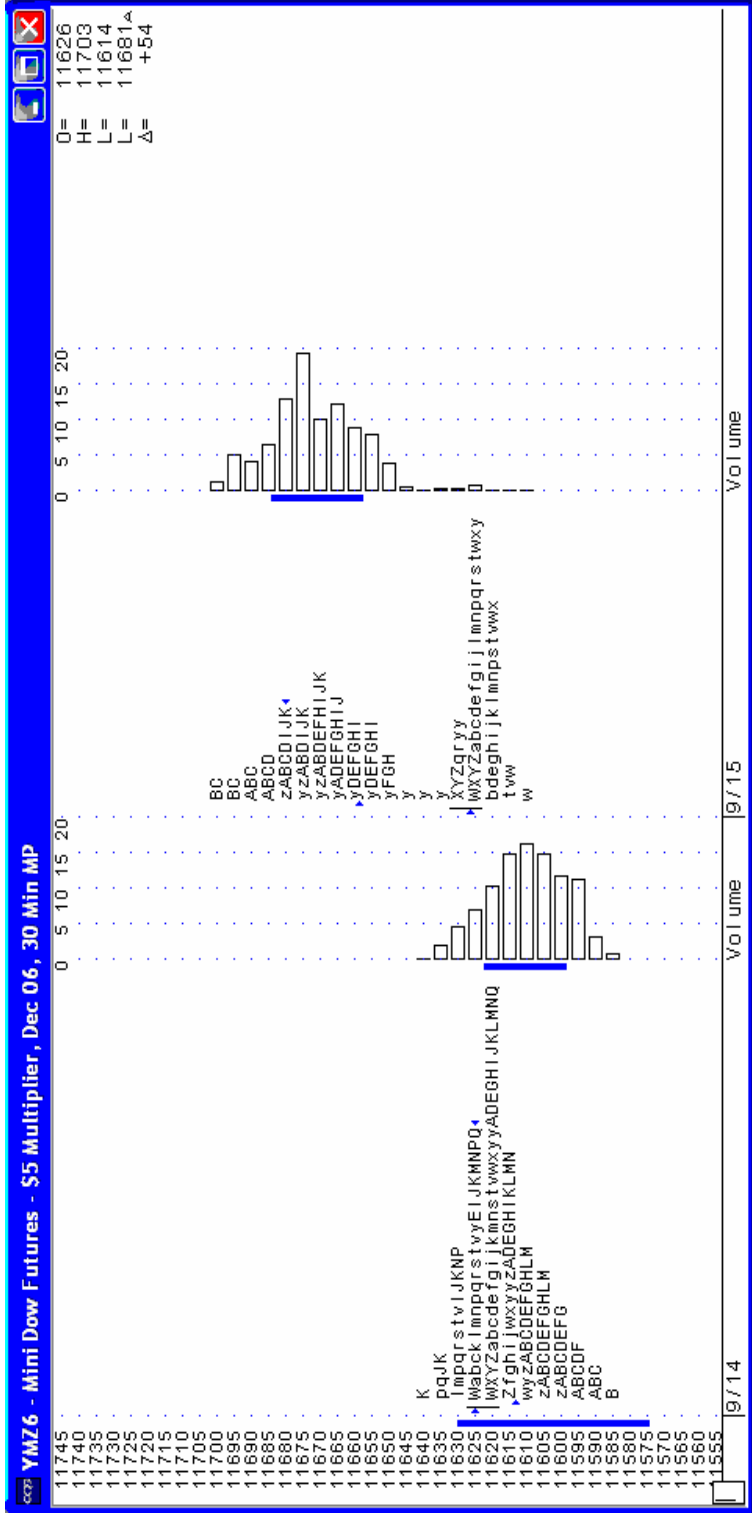
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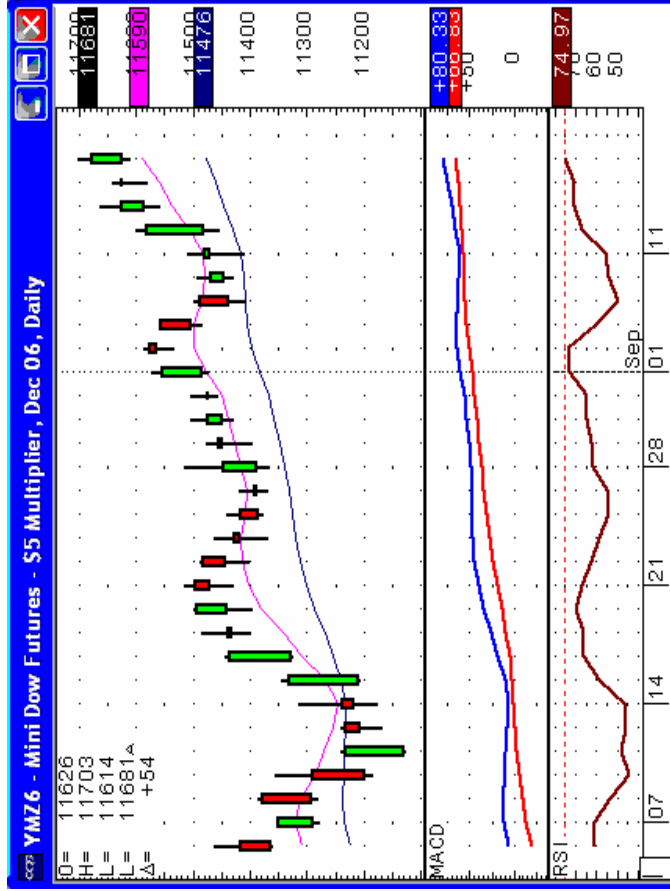
Source: CQG

Futures Charts: Dow\$5 ~ Market Profile

Note: Chart is in '50 cent' increments



Futures Charts: ES & Dow\$5 ~ Daily



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