

Morning Email: DJIA and the S&P 500

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**DJIA 30 Component Portfolio
Weighting**

Symbol	Percent Weighting	Industry
MO	5.76	Tobacco
IBM	5.74	Computer Services
BA	5.19	Aerospace
MMM	5.13	Diversified Industrials
AIG	4.55	Commercial Vehicles & Trucks
CAT	4.53	Full Line Insurance
XOM	4.48	Integrated Oil & Gas
UTX	4.47	Pharmaceuticals
JNJ	4.42	Aerospace
PG	4.22	Nondurable Household Products
AXP	3.72	Consumer Finance
C	3.41	Banks
WMT	3.34	Broadline Retailers
JPM	3.25	Banks
KO	3.09	Soft Drinks
DD	2.93	Commodity Chemicals
MRK	2.85	Pharmaceuticals
HON	2.75	Diversified Industrials
MCD	2.61	Restaurants & Bars
HD	2.58	Home Improvement Retailers
HPQ	2.51	Computer Hardware
VZ	2.48	Fixed Line Telecommunications
GE	2.41	Diversified Industrials
T	2.21	Automobiles
GM	2.19	Fixed Line Telecommunications
DIS	2.10	Broadcasting & Entertainment
AA	1.95	Pharmaceuticals
PFE	1.94	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	3.23	S&P 500 Consumer Discretionary Sector	10.092	86
GE	3.03	S&P 500 Telecomm Services Sector	3.478	10
C	2.05	S&P 500 Consumer Staples Sector	9.753	39
BAC	1.96	S&P 500 Energy Sector	9.081	29
MSFT	1.95	S&P 500 Financials Sector	22.173	89
PFE	1.72	S&P 500 Health Care Sector	12.793	56
PG	1.63	S&P 500 Industrials Sector	10.849	52
JNJ	1.57	S&P 500 Materials Sector	2.865	30
MO	1.46	S&P 500 Information Technology Sector	15.247	78
AIG	1.44	S&P 500 Utilities Sector	3.428	31
JPM	1.37		99.759	500
CSCO	1.17			
CVX	1.14			
IBM	1.06			
T	1.04			
WFC	1.02			
WMT	1.00			
INTC	0.95			
PEP	0.90			
VZ	0.87			
HPQ	0.83			
COP	0.81			
KO	0.76			
MRK	0.75			
WB	0.74			
GOOG	0.73			
AMGN	0.69			
UPS	0.66			
HD	0.65			
BLS	0.64			
MS	0.64			
ABT	0.64			
CMCSA	0.61			
UNH	0.59			
GS	0.59			
TWX	0.58			

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

Contract Stats for Futures & Indexes

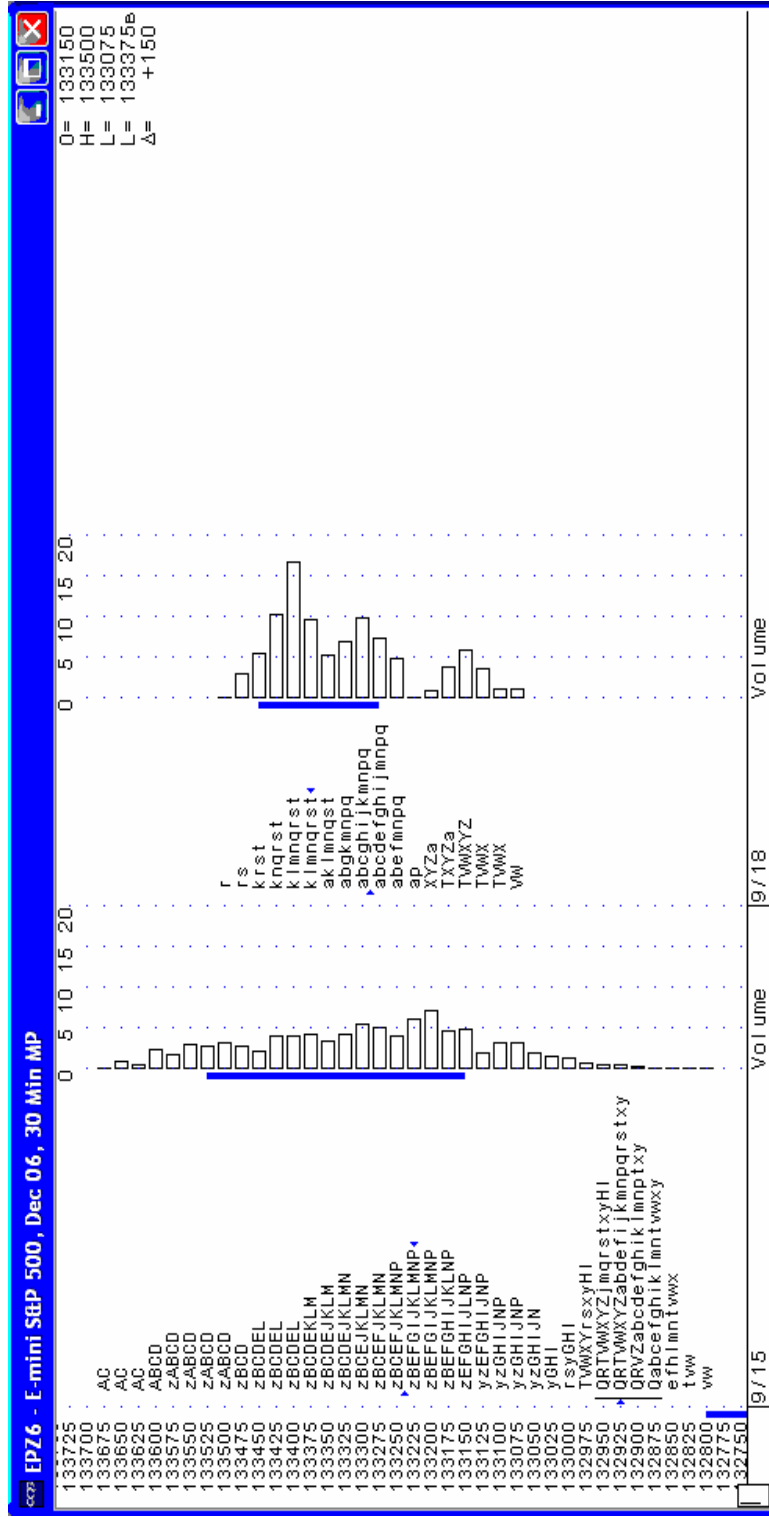
Coding row	Contract				Lifetime				Session Start Time	Session End Time	YTD Change in percent
	High	High Date	Low	Low Date	High	High Date	Low	Low Date			
@ES.1	1336.75	9/15/2006	1242.25	7/18/2006	1336.75	5/8/2006	1242.25	3/12/2003	3:30:00 PM-	3:15:00 PM	0
.SPX	<NA>	<NA>	<NA>	<NA>	1326.70	5/8/2006	788.90	3/12/2003	8:30:00 AM	3:15:00 PM	71.58
@YM.1	11,750.00	5/5/2006	10,570.00	10/20/2005	11,750.00		10,570.00		6:00:00 PM-	4:00:00 PM	757
&DJI	<NA>	<NA>	<NA>	<NA>	11750.28	1/14/2000	7,197.49	10/10/2002	8:30:00 AM	3:00:00 PM	843.27

Daily Statistics

Coding row	Daily Statistics										2006	
	bid	ask	ip	hi	lo	dac	opn	Volume	Open O.i.	Prev Day O.i.	High	Low
@ES.1	1333.5	1333.75	1333.75	1335.00	1330.75	1.5	1331.5	18,120	1,269,560	1,080,440	1336.75	1242.50
.SPX	1319.01	1320.03	<NA>	0	0	3.59	0	0	<NA>	<NA>	1326.70	1168.20
@YM.1	11,668	11,672	11,672	11,681	11,647	12	11650	989	93,848	90,665	11750.00	10600.00
&DJI	0	0	<NA>	0	0	33.38	0	0	<NA>	<NA>	11670.19	10156.46

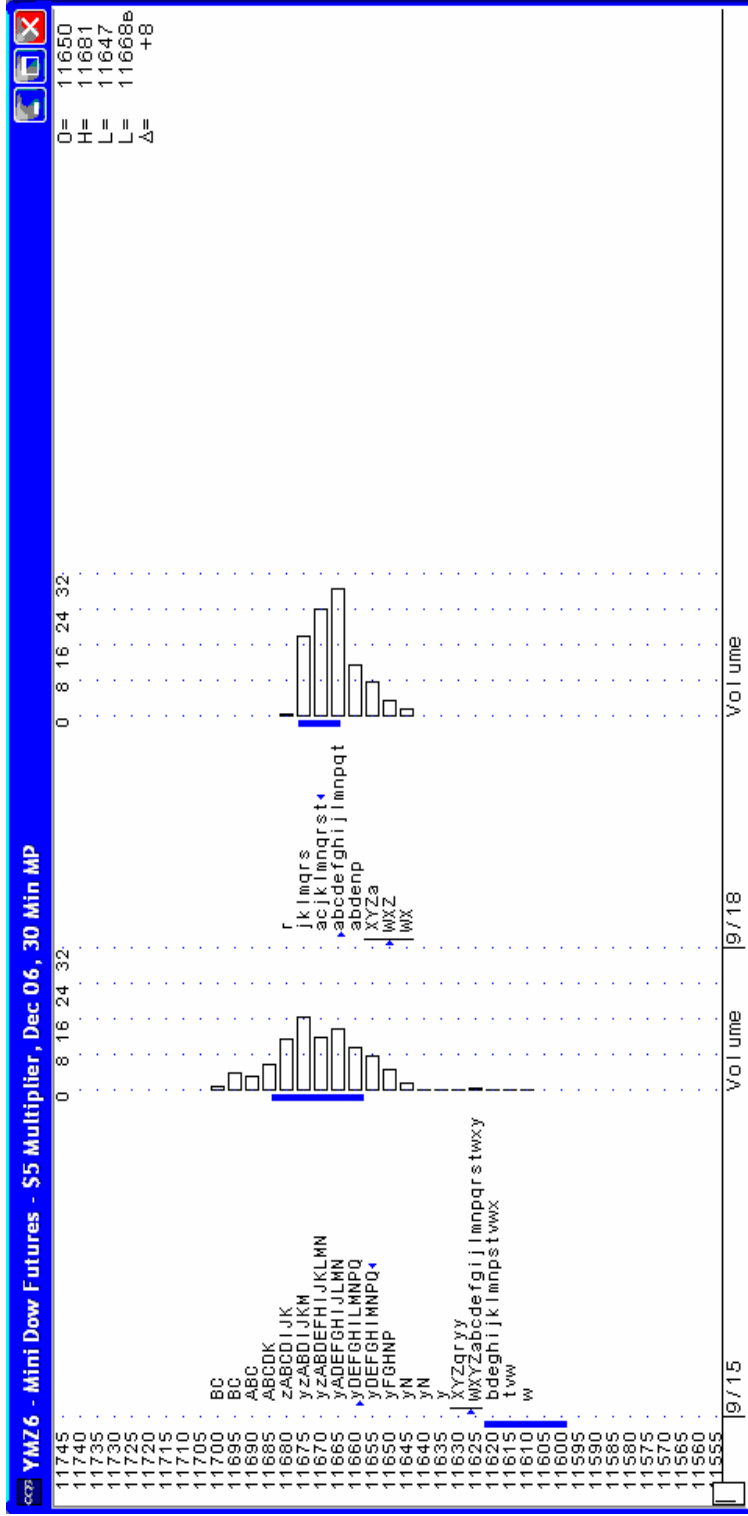
ES = Emini S&P Futures
 SPX = Cash S&P 500 Index
 YM = \$5 Dow Futures
 DJI = Cash Dow Jones Industrial Average Index

Futures Charts: ES ~ Market Profile



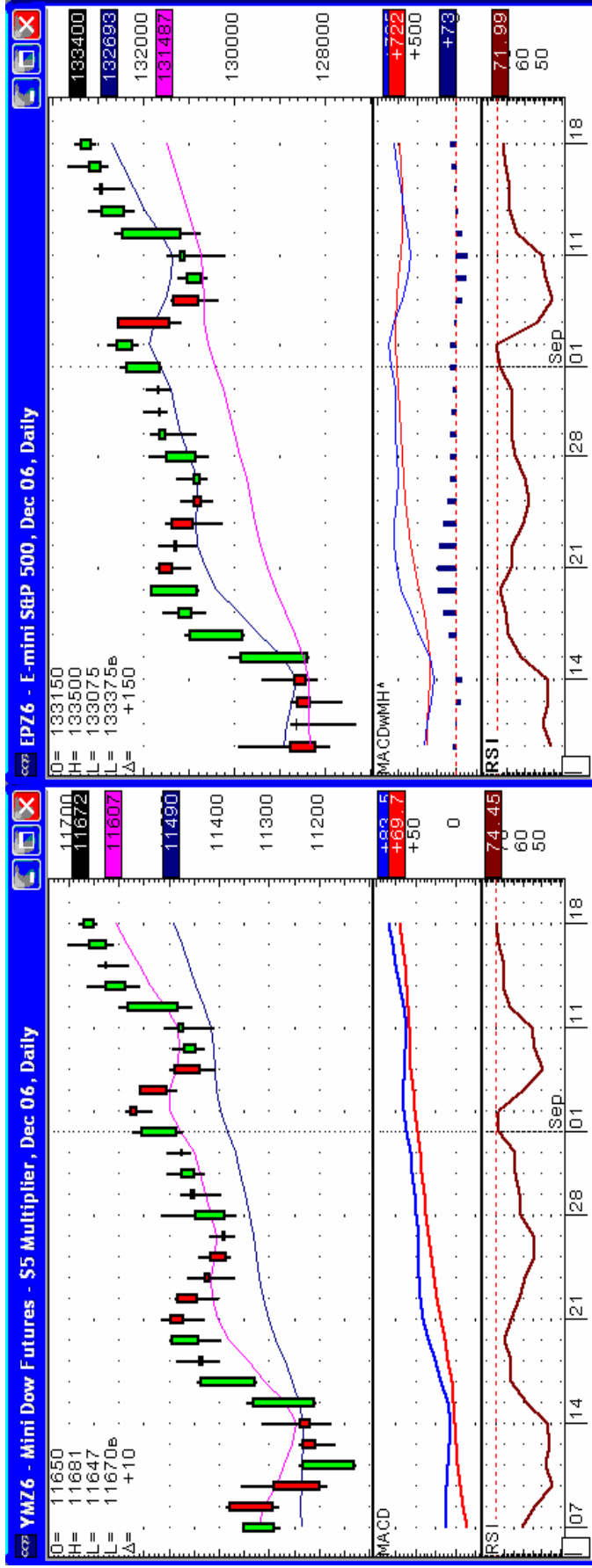
Futures Charts: Dow\$5 ~ Market Profile

Note: Chart is in '50 cent' increments



Source: CQG

Futures Charts: ES & Dow\$5 ~ Daily

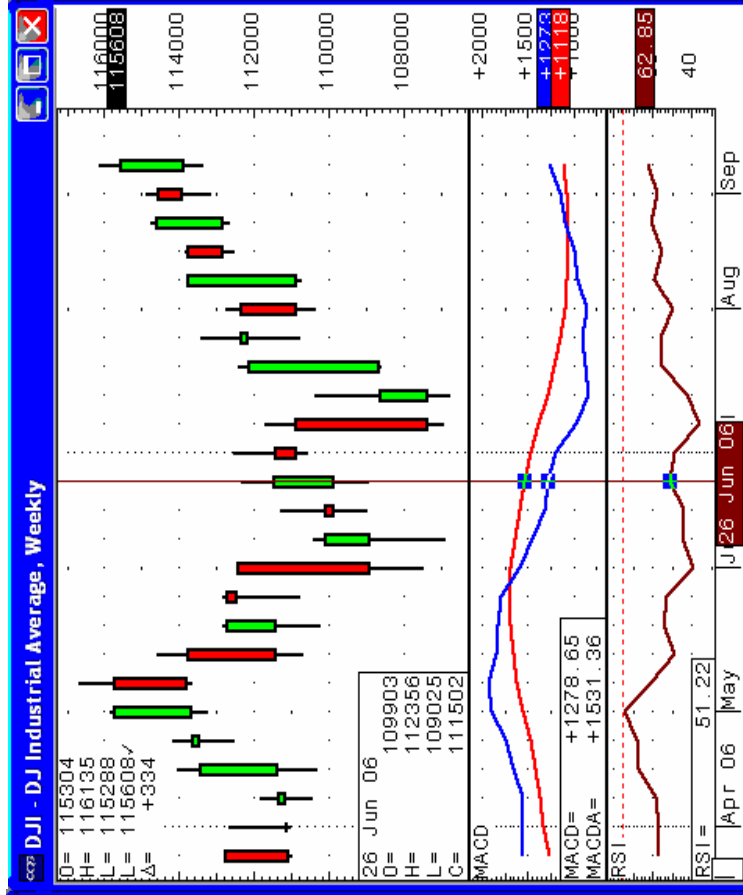
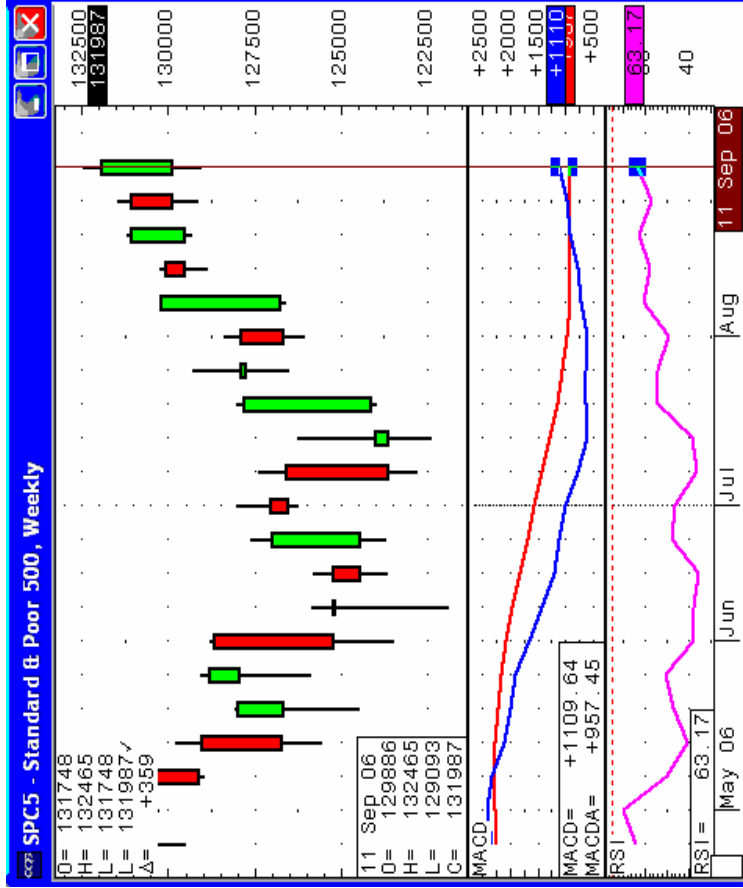


Mon Sep 18 2006 05:21:05

CQG © 2006 Mon Sep 18 2006 05:21:33

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Futures Charts: ES & Dow\$5 ~ Weekly



Source: CQG

Source: CQG

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