

Morning Email: DJIA and the S&P 500

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**DJIA 30 Component Portfolio
Weighting**

Symbol	Percent Weighting	Industry
MO	5.74	Tobacco
IBM	5.70	Computer Services
BA	5.21	Aerospace
MMM	5.12	Diversified Industrials
CAT	4.64	Commercial Vehicles & Trucks
XOM	4.59	Full Line Insurance
AIG	4.54	Integrated Oil & Gas
JNJ	4.44	Pharmaceuticals
UTX	4.44	Aerospace
PG	4.19	Nondurable Household Products
AXP	3.71	Consumer Finance
C	3.44	Banks
WMT	3.33	Broadline Retailers
JPM	3.23	Banks
KO	3.08	Soft Drinks
DD	2.93	Commodity Chemicals
MRK	2.83	Pharmaceuticals
HON	2.73	Diversified Industrials
MCD	2.59	Restaurants & Bars
HD	2.53	Home Improvement Retailers
HPQ	2.52	Computer Hardware
VZ	2.48	Fixed Line Telecommunications
GE	2.42	Diversified Industrials
GM	2.18	Automobiles
T	2.18	Fixed Line Telecommunications
DIS	2.08	Broadcasting & Entertainment
AA	1.97	Pharmaceuticals
PFE	1.95	Aluminum
MSFT	1.86	Software
INTC	1.36	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	3.31	S&P 500 Consumer Discretionary Sector	10.063	86
GE	3.02	S&P 500 Telecomm Services Sector	3.461	10
C	2.06	S&P 500 Consumer Staples Sector	9.737	39
BAC	1.97	S&P 500 Energy Sector	9.335	29
MSFT	1.94	S&P 500 Financials Sector	22.184	89
PFE	1.72	S&P 500 Health Care Sector	12.811	56
PG	1.61	S&P 500 Industrials Sector	10.897	52
JNJ	1.58	S&P 500 Materials Sector	2.903	30
MO	1.46	S&P 500 Information Technology Sector	15.288	78
AIG	1.43	S&P 500 Utilities Sector	3.42	31
JPM	1.36		100.099	500
CSCO	1.17			
CVX	1.16			
IBM	1.05			
T	1.02			
WFC	1.01			
WMT	0.99			
INTC	0.95			
PEP	0.89			
VZ	0.87			
HPQ	0.84			
COP	0.82			
KO	0.76			
MRK	0.75			
GOOG	0.74			
WB	0.73			
AMGN	0.69			
UPS	0.66			
MS	0.64			
HD	0.63			
BLS	0.63			
ABT	0.63			
CMCSA	0.60			
GS	0.59			
UNH	0.59			
TWX	0.59			

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

Contract Stats for Futures & Indexes

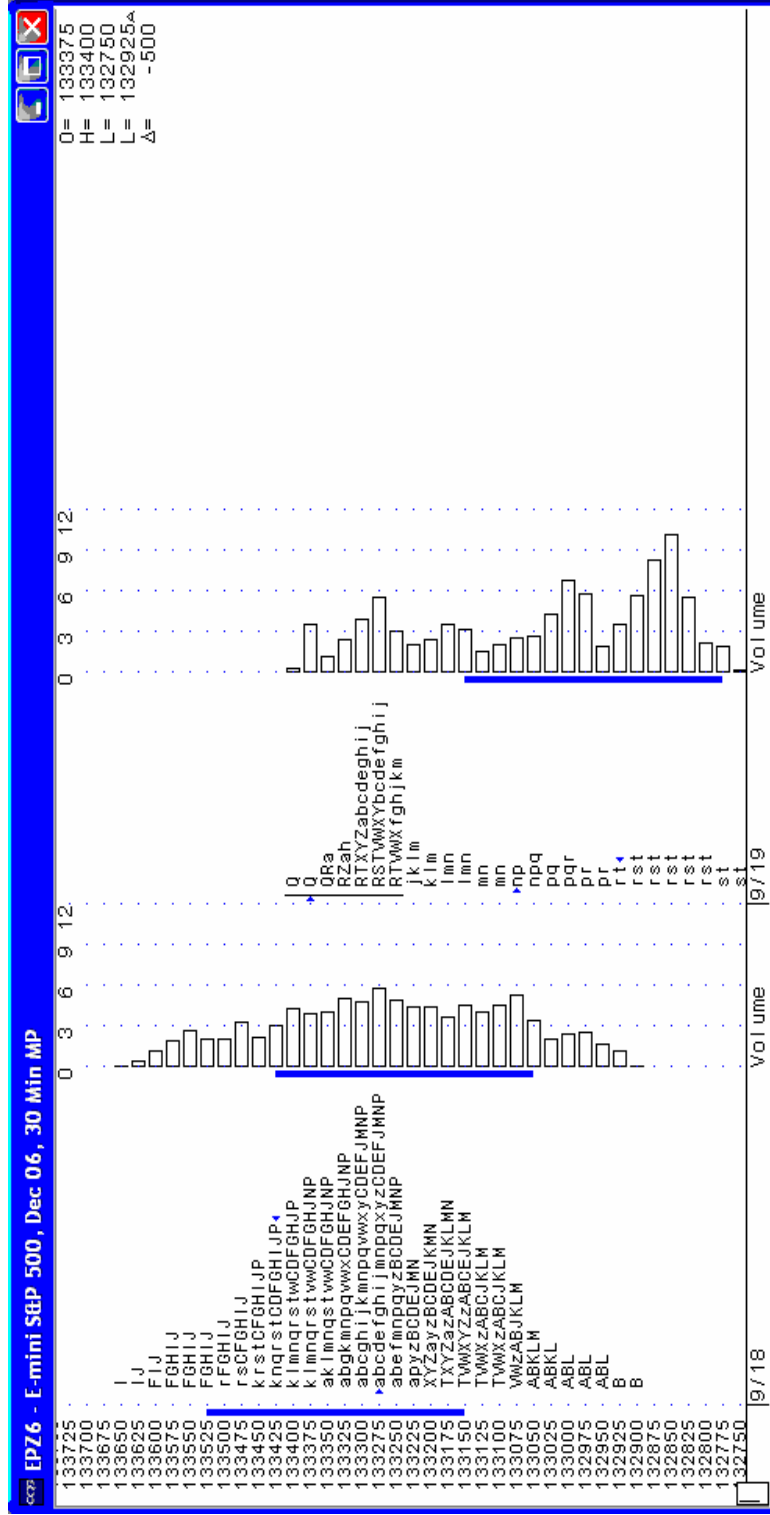
Coding row	Contract				Lifetime				Session Start Time	Session End Time	YTD Change in percent
	High	High Date	Low	Low Date	High	High Date	Low	Low Date			
@ES.1	1336.75	9/15/2006	1242.25	7/18/2006	1336.75	5/8/2006	1242.25	3/12/2003	3:30:00 PM-	3:15:00 PM	0
.SPX	<NA>	<NA>	<NA>	<NA>	1326.70	5/8/2006	788.90	3/12/2003	8:30:00 AM	3:15:00 PM	72.89
@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	703
&DJI	<NA>	<NA>	<NA>	<NA>	11750.28	1/14/2000	7,197.49	10/10/2002	8:30:00 AM	3:00:00 PM	837.5

Daily Statistics

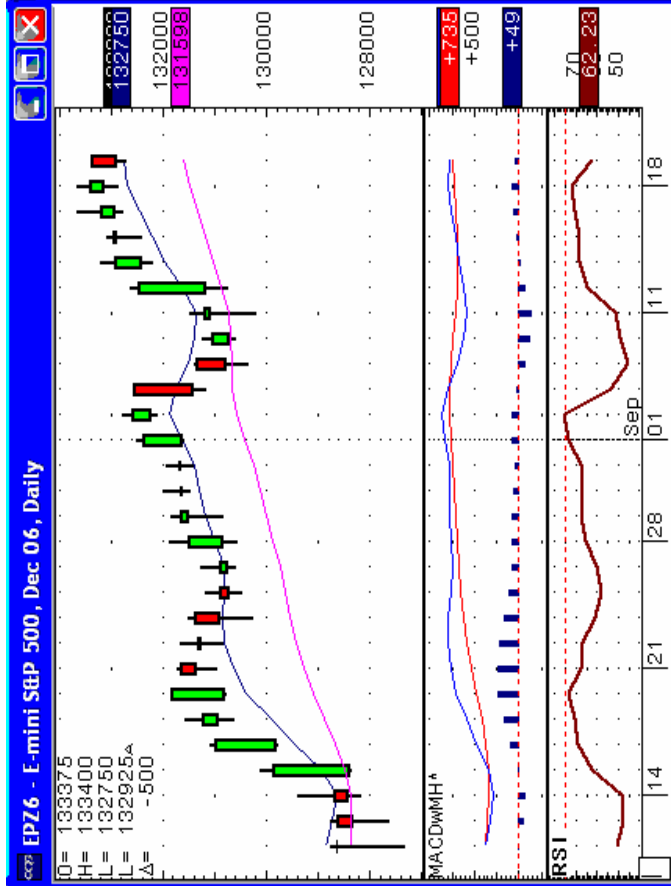
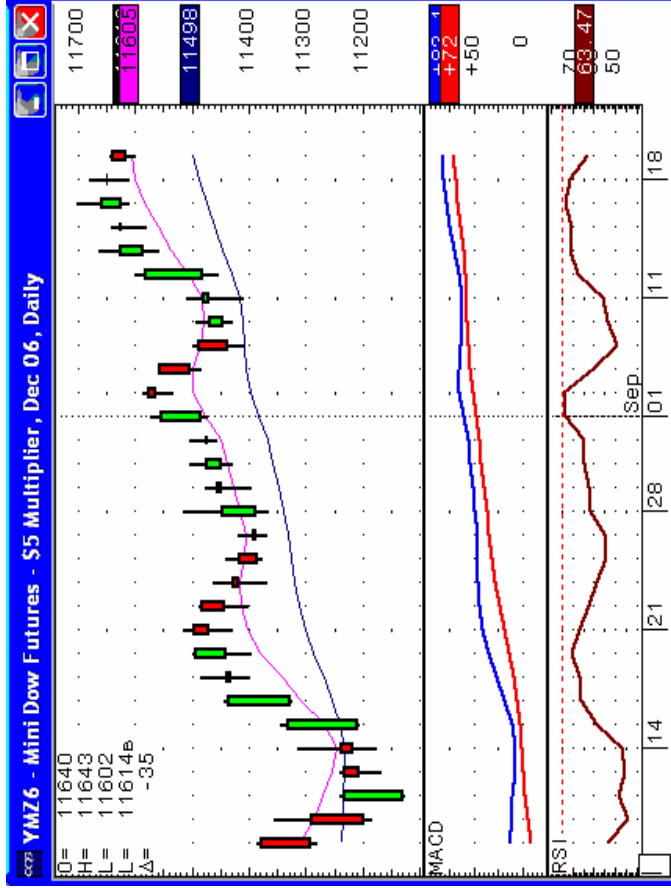
Coding row	Daily Statistics										2006	
	bid	ask	ip	hi	lo	dac	opn	Volume	Open O.i.	Prev Day O.i.	High	Low
@ES.1	1329	1329.25	1329.25	1334.00	1327.50	-5	1333.75	43,833	1,278,207	802,313	1336.75	1242.50
.SPX	1320.81	1321.72	<NA>	0	0	1.31	0	0	<NA>	<NA>	1326.70	1168.20
@YM.1	11,616	11,618	11,618	11,643	11,602	-31	11640	2,387	94,854	84,533	11750.00	10600.00
&DJI	0	0	<NA>	0	0	-5.77	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

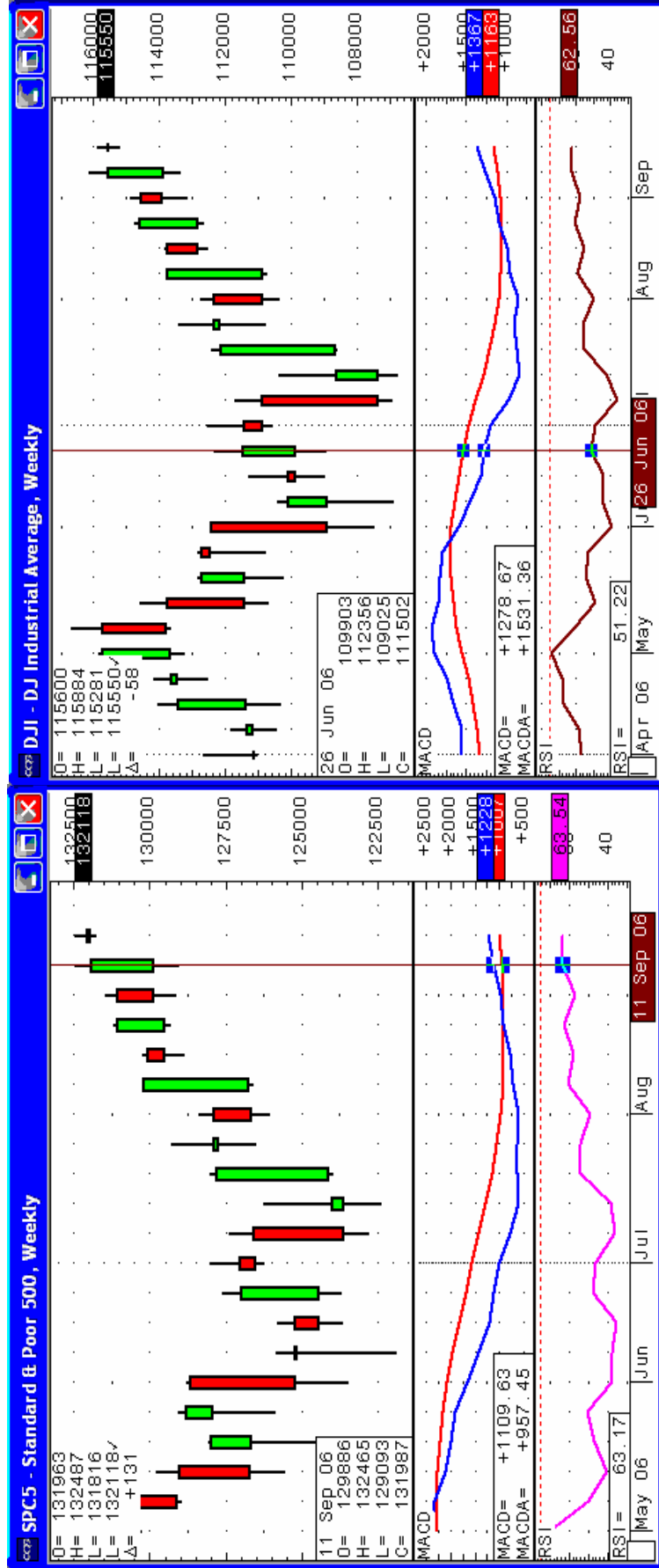
Futures Charts: ES ~ Market Profile



Futures Charts: ES & Dow\$5 ~ Daily



Futures Charts: ES & Dow\$5 ~ Weekly



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