

Morning Email: DJIA and the S&P 500

Table of Contents

Pg A Overnight



NEW

Pg B

Pg 1 DJIA 30 Component Portfolio Weighting

Pg 2 S&P 500 Component Portfolio Weighting (top 35)

Pg 3 Contract Stats for Futures & Indexes

Pg 4 Futures Charts: ES ~ Market Profile

Pg 5 Futures Charts: Dow\$5 ~ Market Profile

Pg 6 Futures Charts: ES & Dow\$5 ~ Daily

Pg 7 Futures Charts: ES & Dow\$5 ~ Weekly

Rotate Me

Overnight

[St. Paul Travelers close to deal to buy Zurich-Swiss newspaper ZURICH](#), Sept 21 (Reuters) - Swiss insurer Zurich Financial Services and U.S. rival St. Paul Travelers Cos could announce a merger in November, Swiss newspaper Cash reported.

[Exxon may hike Sakhalin cost to \\$17 billion - government official](#) MOSCOW, Sept 21 (Reuters) - Russia's resources ministry will oppose any cost overruns by production sharing agreements with foreign firms, including a budget increase at ExxonMobil's Sakhalin-1 project, an official said.

[Tribune Co. board to consider taking company private - WSJ](#) NEW YORK, Sept 21 (Reuters) - Newspaper and television station owner Tribune Co.'s board is expected to consider options that include going private in a leveraged buyout or spinning off its TV station group, The Wall Street Journal reported.

[Boeing wins \\$2.1 billion border security contract-senator](#) WASHINGTON, Sept 20 (Reuters) - The U.S. Department of Homeland Security has awarded a multibillion dollar contract to Boeing for border security work, the chairman of the Senate Homeland Security Committee said.

[Scholastic quarterly loss more than doubles](#) NEW YORK, Sept 21 (Reuters) - Scholastic Corp. said its quarterly net loss had more than doubled from a year earlier, when it got a boost from sales of "Harry Potter and The Half-Blood Prince."

[Facebook in talks to sell itself to Yahoo - WSJ](#) NEW YORK, Sept 21 (Reuters) - Social-networking site Facebook is in serious talks to sell itself to Yahoo for an amount that could approach \$1 billion, The Wall Street Journal reported.

[Airbus A380 superjumbo faces new delay](#) PARIS, Sept 21 (Reuters) - Airbus revealed new delays for its A380 superjumbo jet, blaming a repeat of wiring installation problems which have already pushed the programme a year behind schedule and hit future profits.

[HP chief approved "sting" on journalist - report](#) SAN FRANCISCO, Sept 20 (Reuters) - Hewlett-Packard Co.'s Chief Executive Mark Hurd had approved a "sting" operation on a reporter to investigate boardroom media leaks, The Washington Post reported, and embattled Chairman Patricia Dunn said she looked forward to "setting the record straight" soon.

DJIA 30 Component Portfolio

Symbol	Percent Weighting	Industry
IBM	5.75	Tobacco
MO	5.69	Computer Services
BA	5.25	Aerospace
MMM	5.06	Diversified Industrials
CAT	4.54	Commercial Vehicles & Trucks
AIG	4.52	Full Line Insurance
JNJ	4.42	Integrated Oil & Gas
XOM	4.42	Pharmaceuticals
UTX	4.40	Aerospace
PG	4.25	Nondurable Household Products
AXP	3.74	Consumer Finance
C	3.44	Banks
WMT	3.37	Broadline Retailers
JPM	3.25	Banks
KO	3.06	Soft Drinks
DD	2.94	Commodity Chemicals
MRK	2.89	Pharmaceuticals
HON	2.78	Diversified Industrials
MCD	2.60	Restaurants & Bars
HPQ	2.54	Home Improvement Retailers
VZ	2.53	Computer Hardware
HD	2.51	Fixed Line Telecommunications
GE	2.41	Diversified Industrials
T	2.21	Automobiles
GM	2.19	Fixed Line Telecommunications
DIS	2.14	Broadcasting & Entertainment
PFE	1.96	Pharmaceuticals
AA	1.91	Aluminum
MSFT	1.87	Software
INTC	1.34	Semiconductors

Source: Reuters, USIDJI/PVLSUM/DA/Pg2

S&P 500 Component Portfolio

Symbol	Percent Weighting	Sector	Weighting	No. of Stocks in Sector
XOM	3.19	S&P 500 Consumer Discretionary Sector	10.181	86
GE	3.03	S&P 500 Telecomm Services Sector	3.523	10
C	2.07	S&P 500 Consumer Staples Sector	9.833	39
BAC	1.99	S&P 500 Energy Sector	8.977	29
MSFT	1.97	S&P 500 Financials Sector	22.404	89
PFE	1.74	S&P 500 Health Care Sector	12.913	56
PG	1.64	S&P 500 Industrials Sector	10.927	52
JNJ	1.57	S&P 500 Materials Sector	2.889	30
MO	1.45	S&P 500 Information Technology Sector	15.444	78
AIG	1.43	S&P 500 Utilities Sector	3.429	31
JPM	1.37			
CSCO	1.19			
CVX	1.12			
IBM	1.06			
T	1.04			
WFC	1.02			
WMT	1.01			
INTC	0.94			
PEP	0.90			
VZ	0.89			
HPQ	0.84			
COP	0.79			
MRK	0.76			
KO	0.76			
WB	0.74			
GOOG	0.71			
AMGN	0.70			
UPS	0.66			
MS	0.65			
BLS	0.64			
HD	0.63			
ABT	0.62			
CMCSA	0.61			
ORCL	0.61			
GS	0.60			
TWX	0.60			
			<u>100.52</u>	<u>500</u>

Source: Reuters. us!sp/pv/!sum/da/Pg1; !SPSECWT

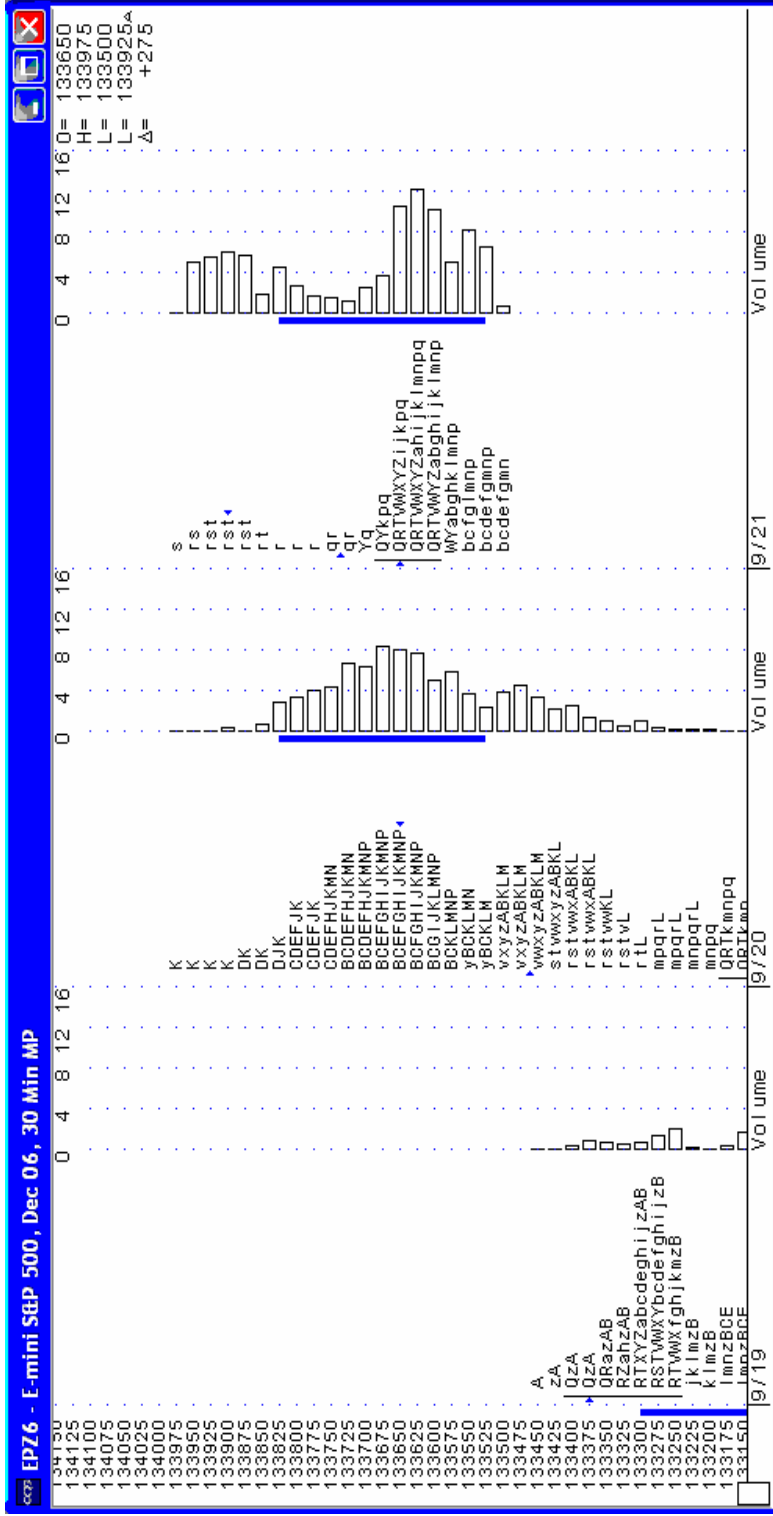
Contract Stats for Futures & Indexes

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	1339.75	9/20/2006	1242.25	7/18/2006	1339.75	9/20/2006	1242.25	3/30/00 PM	3:15:00 PM	0	
;SPX	<NA>	<NA>	<NA>	<NA>	1328.53	9/20/2006	788.90	8:30:00 AM	3:15:00 PM	76.89	
@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	810	7.421	
&DJJ	<NA>	<NA>	<NA>	<NA>	11,750.28	1/14/2000	7,197.49	8:30:00 AM	3:00:00 PM	895.69	8.357

Coding row	Daily Statistics										2006		
	bid	ask	ip	hi	lo	change	opn	Volume	Open O.I.	Volume	Prev Day O.I.	High	Low
@ES.1	1339	1339.25	1339.00	1339.75	1335.00	2.5	1336.5	39,071	1,303,729	992,797	0	1339.75	1242.50
;SPX	1324.81	1325.64	<NA>	0	0	6.87	0	0	<NA>	<NA>	<NA>	1328.53	1168.20
@YM.1	11,722	11,725	11,725	11,728	11,688	28	11698	1,798	97,207	94,379	0	11750.00	10600.00
&DJJ	0	0	<NA>	0	0	72.28	0	0	<NA>	<NA>	<NA>	11670.19	10156.46

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

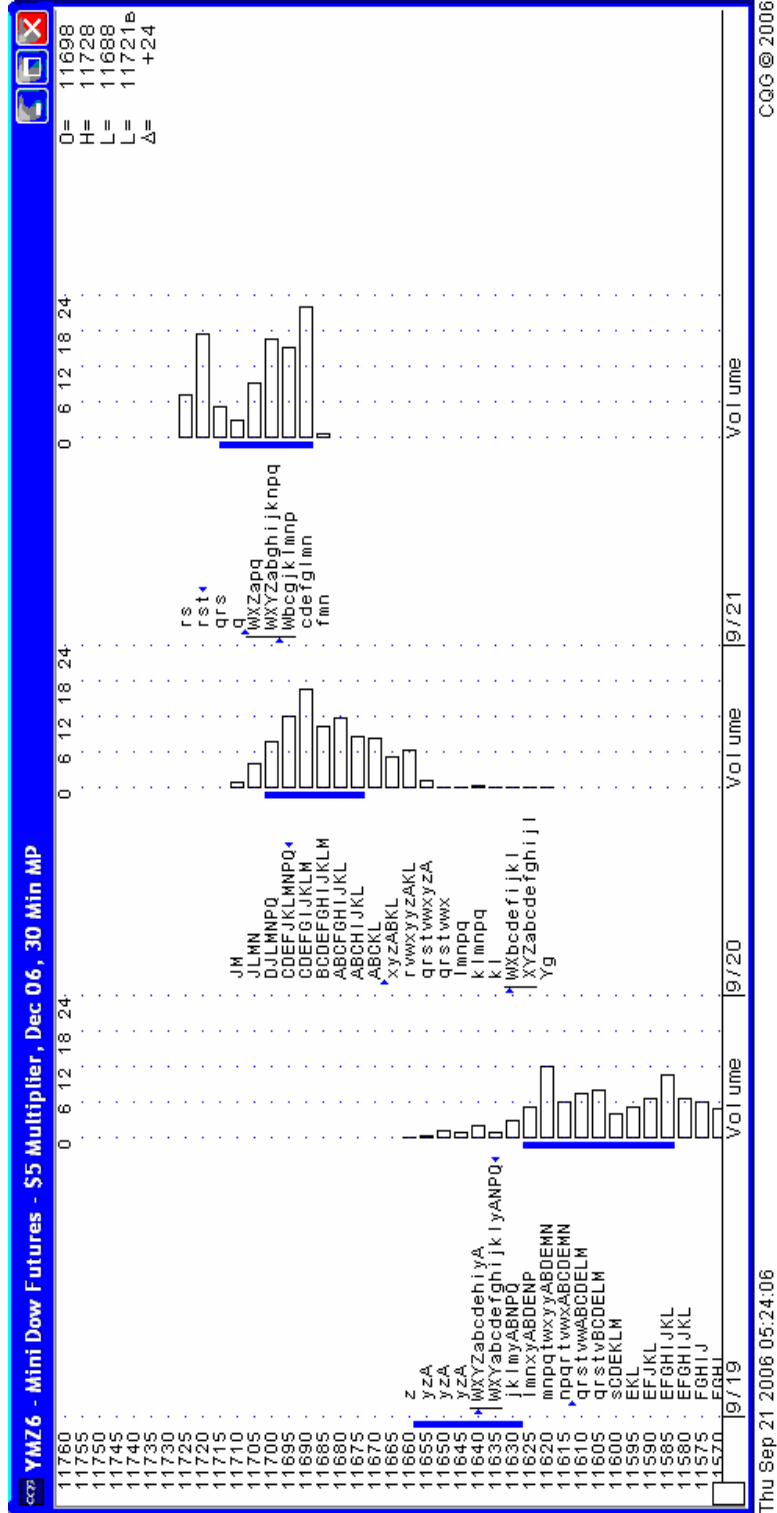
Futures Charts: ES ~ Market Profile



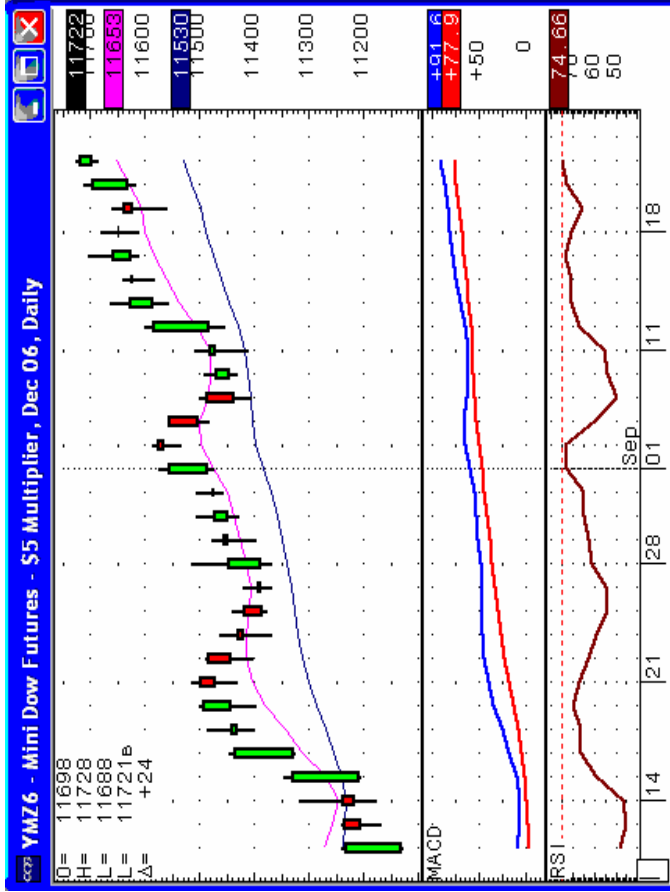
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Futures Charts: Dow\$5 ~ Market Profile

Note: Chart is in '50 cent' increments



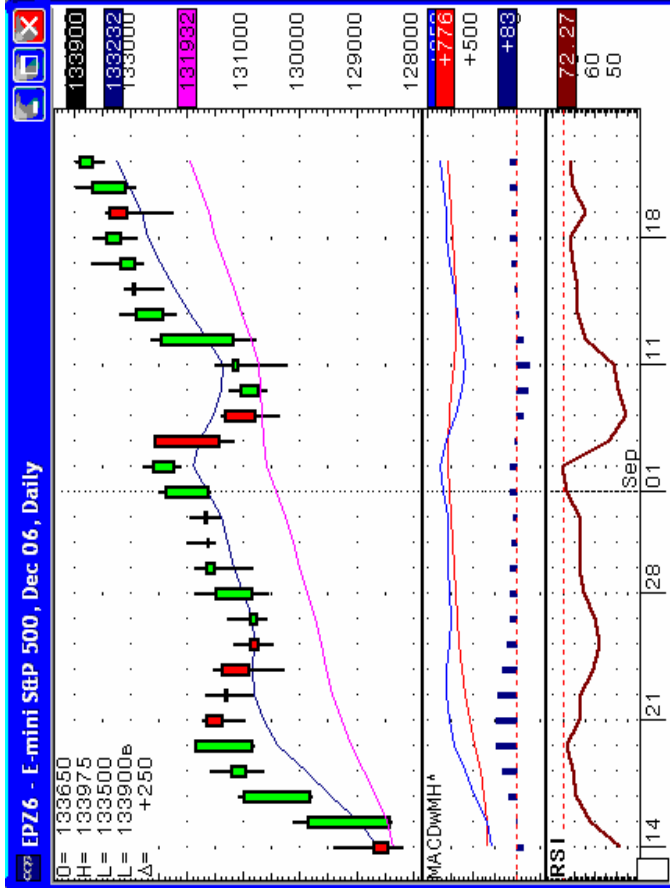
Futures Charts: ES & Dow\$5 ~ Daily



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Futures Charts: ES & Dow\$5 ~ Weekly

