

Rotate Me

Morning Email: DJIA and the S&P 500

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Overnight

[US 'light' cigarette suit gets class-action status](#)
 CHICAGO, Sept 25 (Reuters) - A \$200 billion U.S. lawsuit filed by "light" cigarette smokers gained class action status on Monday, hammering shares of U.S. tobacco companies.

[U.S. Air Force plans aerial tanker award in 2007](#)
 WASHINGTON, Sept 25 (Reuters) - The U.S. Air Force on Monday issued a draft request for proposals in a long-awaited multibillion-dollar competition to replace its aging aerial refueling tankers over the next 30 to 40 years.

[Goldman to join UK pension buyout fray - source](#)
 LONDON, Sept 26 (Reuters) - Investment bank Goldman Sachs is set to cash in on changes in the UK life insurance sector with a new business to buy corporate pension schemes, a source familiar with the matter said on Tuesday.

[Innovative Brands to buy Sure from P&G - WSI](#)
 NEW YORK, Sept 26 (Reuters) - Closely held Innovative Brands LLC is set to announce the acquisition of the Sure deodorant brand from Procter & Gamble Co. for a potential price of more than \$100 million, The Wall Street Journal reported.

[Mittal must buy Arcelor Brazil stake-regulator](#)
 LONDON, Sept 26 (Reuters) - Brazil's securities regulator said it had upheld its ruling that Mittal Steel must make a mandatory bid to buy out minority shareholders of the Brazilian unit of its European merger partner, Arcelor.

[German business sentiment buoyant in September](#)
 BERLIN, Sept 26 (Reuters) - German business sentiment remained at a buoyant level in September as optimism about current economic conditions mostly compensated for a cautious view on the outlook, a closely-watched survey showed on Tuesday.

[Acciona grabs Endesa stake, power battle heats up](#)
 MADRID, Sept 26 (Reuters) - A move by conglomerate Acciona SA to build a stake in power firm Endesa sent other Spanish electricity shares soaring on Tuesday and raised doubts about a hostile bid by Germany's E.ON AG for Spain's biggest utility.

[Shinzo Abe elected Japan PM, picks cabinet](#)
 TOKYO, Sept 26 (Reuters) - Shinzo Abe, an advocate of tighter ties with Washington and a bigger say for Japan in world affairs, was elected Japan's prime minister by parliament on Tuesday, becoming at 52 the youngest Japanese leader since World War Two.

[Stocks up, bonds down as Ifo upbeat](#)
 LONDON, Sept 26 (Reuters) - European stocks rose and euro zone government bonds fell on Monday after a stronger-than-expected German business climate survey did little to change the prospects for further euro zone rate rises.

[Oil steady above \\$61, focus on OPEC](#)
 LONDON, Sept 26 (Reuters) - Oil held above \$61 on Tuesday after rebounding from a six-month low as dealers focused on whether OPEC might trim output should prices fall further.

[Scania stock skids as VW torpedoes MAN bid](#)
 FRANKFURT, Sept 26 (Reuters) - Shares in Swedish truckmaker Scania fell nearly 8 percent on Tuesday after its biggest shareholder, Volkswagen, rejected a higher takeover offer for Scania from Germany's MAN.

[EU, Iran close to deal for nuclear talks-report](#)
 WASHINGTON, Sept 26 (Reuters) - Iran is close to a deal that would include a temporary suspension of uranium enrichment and clear the way for nuclear talks but Tehran wants to keep the agreement secret, The Washington Times reported on Tuesday.

Sources: Reuters, MNI, Dow Jones

DJIA 30 Component Portfolio

Symbol	Percent Weighting	Industry
IBM	5.67	Tobacco
BA	5.37	Computer Services
MO	5.33	Aerospace
MMM	5.10	Diversified Industrials
AIG	4.56	Commercial Vehicles & Trucks
XOM	4.50	Full Line Insurance
CAT	4.45	Integrated Oil & Gas
JNJ	4.44	Pharmaceuticals
UTX	4.37	Aerospace
PG	4.31	Nondurable Household Products
AXP	3.80	Consumer Finance
C	3.46	Banks
WMT	3.38	Broadline Retailers
JPM	3.24	Banks
KO	3.07	Soft Drinks
DD	2.97	Commodity Chemicals
MRK	2.90	Pharmaceuticals
HON	2.82	Diversified Industrials
MCD	2.69	Restaurants & Bars
VZ	2.59	Home Improvement Retailers
HD	2.53	Computer Hardware
HPQ	2.47	Fixed Line Telecommunications
GE	2.41	Diversified Industrials
T	2.32	Automobiles
GM	2.12	Fixed Line Telecommunications
DIS	2.09	Broadcasting & Entertainment
PFE	1.96	Pharmaceuticals
AA	1.89	Aluminum
MSFT	1.86	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	3.24	S&P 500 Consumer Discretionary Sector	10.3	86
GE	3.01	S&P 500 Telecomm Services Sector	3.626	10
C	2.07	S&P 500 Consumer Staples Sector	9.708	39
BAC	2.01	S&P 500 Energy Sector	9.104	29
MSFT	1.95	S&P 500 Financials Sector	22.572	89
PFE	1.73	S&P 500 Health Care Sector	12.83	56
PG	1.66	S&P 500 Industrials Sector	10.918	52
JNJ	1.57	S&P 500 Materials Sector	2.889	30
AIG	1.44	S&P 500 Information Technology Sector	15.462	78
JPM	1.36	S&P 500 Utilities Sector	3.474	31
MO	1.35			
CSCO	1.19			
CVX	1.14			
T	1.09			
IBM	1.04			
WFC	1.03			
WMT	1.01			
INTC	0.94			
VZ	0.91			
PEP	0.90			
HPQ	0.82			
COP	0.79			
MRK	0.76			
KO	0.76			
WB	0.74			
GOOG	0.72			
AMGN	0.70			
BLS	0.67			
MS	0.65			
UPS	0.65			
CMCSA	0.64			
HD	0.63			
TWX	0.62			
ABT	0.61			
GS	0.61			
ORCL	0.61			
			100.883	500

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

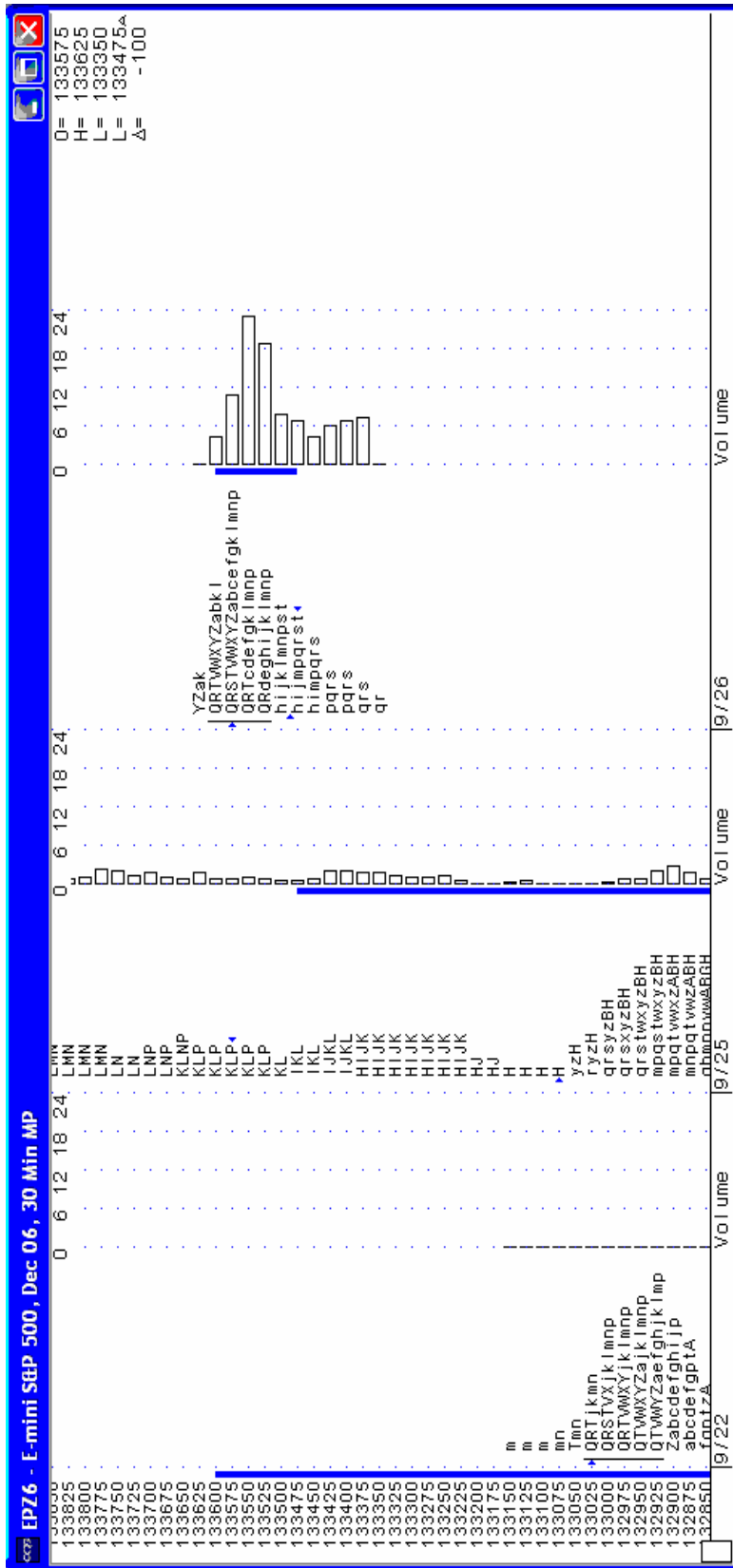
Contract Stats for Futures & Indexes

Coding row	Contract				Lifetime				Session Start Time	Session End Time	YTD Change	YTD Chg in percent
	High	High Date	Low	Low Date	High	High Date	Low	Low Date				
@ES.1	1340	9/25/2006	1242.25	7/18/2006	1340	9/20/2006	1242.25	3/12/2003	3:30:00 PM	3:15:00 PM	0	0
;SPX	<NA>	<NA>	<NA>	<NA>	1328.53	9/20/2006	788.90	3/12/2003	8:30:00 AM	3:15:00 PM	78.08	6.255
@YM.1	11,750.00	5/5/2006	10,570.00	10/20/2005	11,750.00	1/14/2000	10,570.00	10/10/2002	6:00:00 PM	4:00:00 PM	727	6.661
&DJJ	<NA>	<NA>	<NA>	<NA>	11,750.28	1/14/2000	7,197.49	10/10/2002	8:30:00 AM	3:00:00 PM	858.31	8.008

Coding row	Daily Statistics										2006 Low	2006 High		
	bid	ask	Last	ip	hi	lo	lo	change	Open	Volume			Open O.I.	Volume O.I.
@ES.1	1334.75	1335.00	1334.75	1336.25	1336.25	1333.50	-1	1335.75	31,197	1,346,924	1,279,659	0	1340.00	1242.50
;SPX	1326.14	1327.01	<NA>	0	11.59	0	0	0	0	<NA>	<NA>	<NA>	<NA>	1168.20
@YM.1	11,640	11,643	11,642	11,649	11,626	11,626	-6	11,645	1,515	99,240	122,111	0	11,750.00	10,600.00
&DJJ	0	0	<NA>	0	67.71	0	0	0	0	<NA>	<NA>	<NA>	11,670.19	10,156.46

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

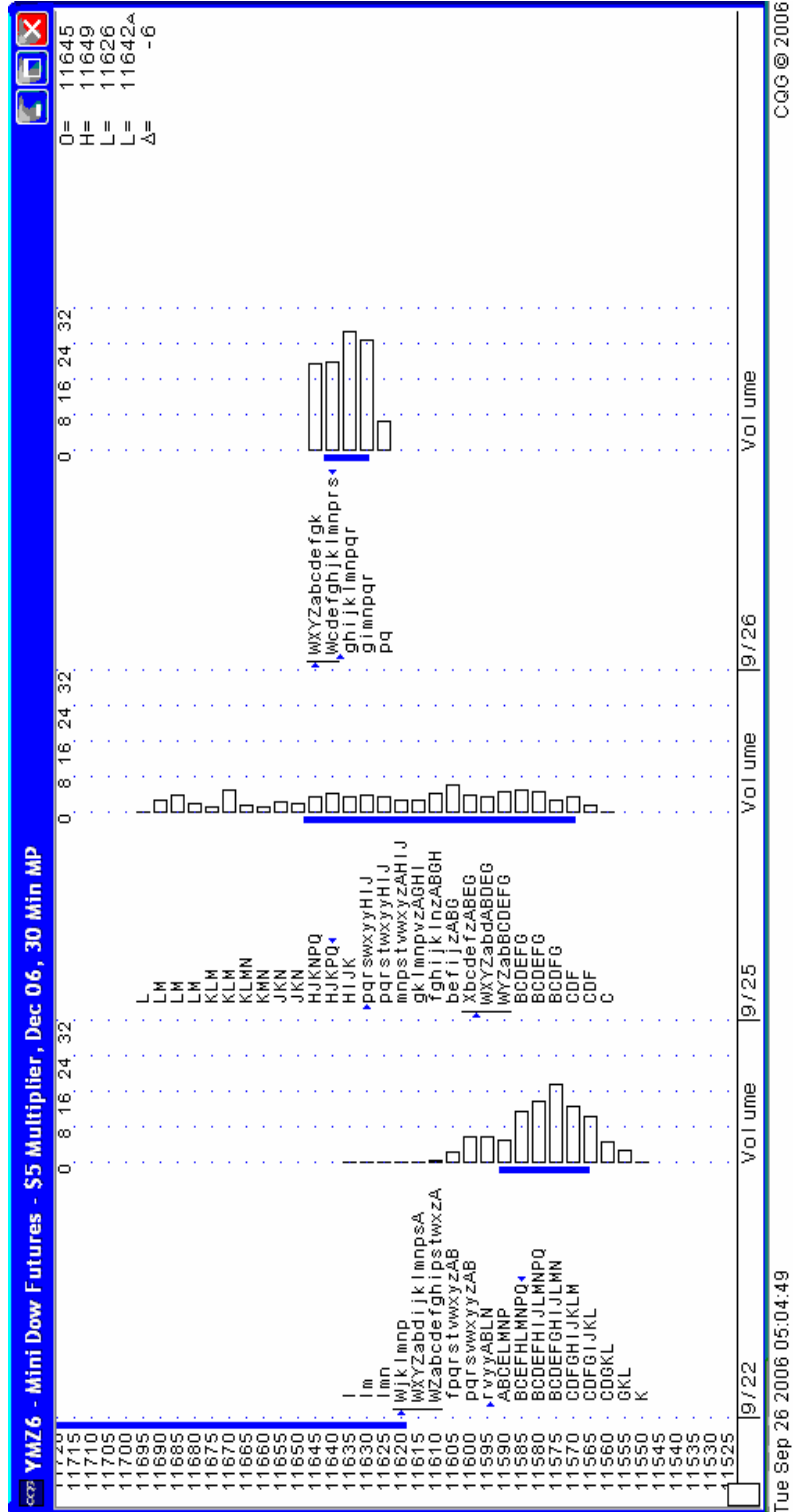
Futures Charts: ES ~ Market Profile



Source: CQG

Futures Charts: Dow\$5 ~ Market Profile

Note: Chart is in '50 cent' increments

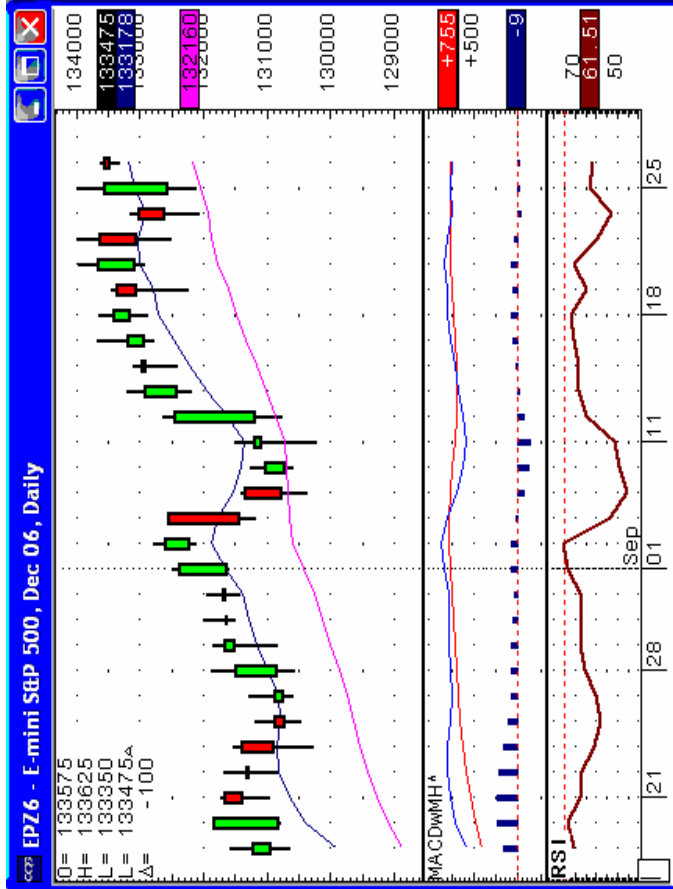
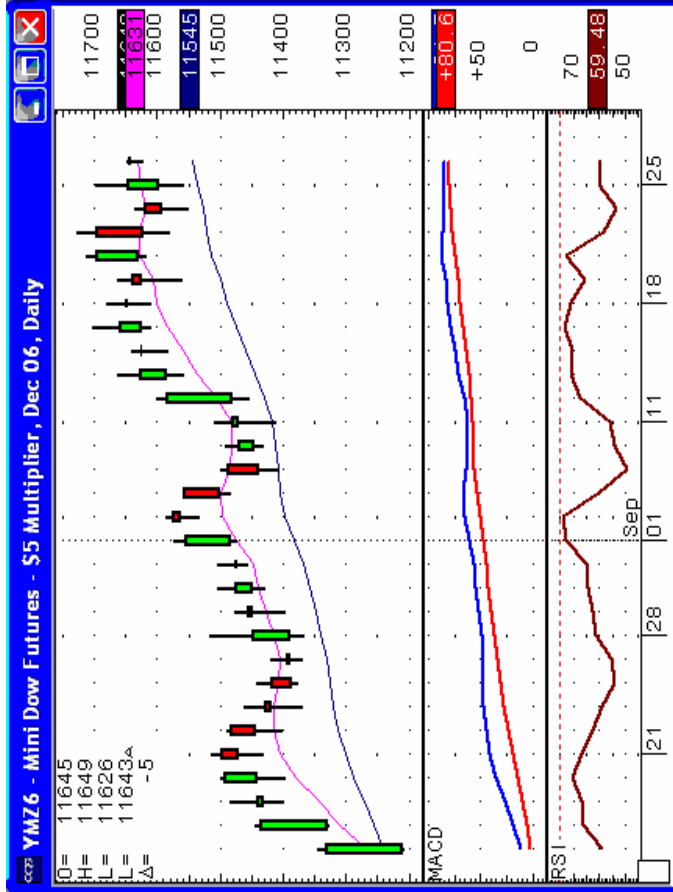


CQG © 2006

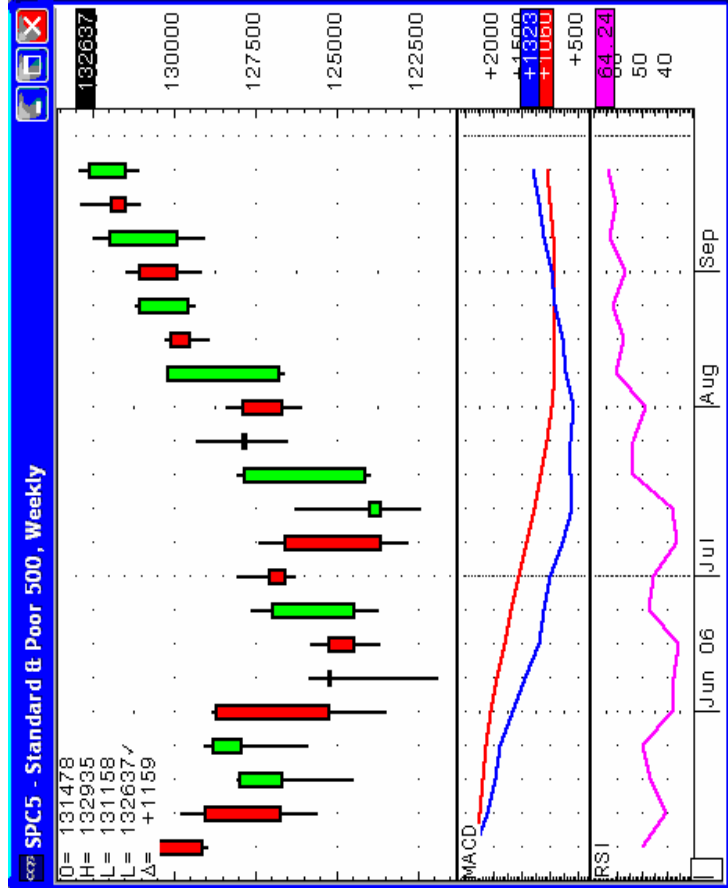
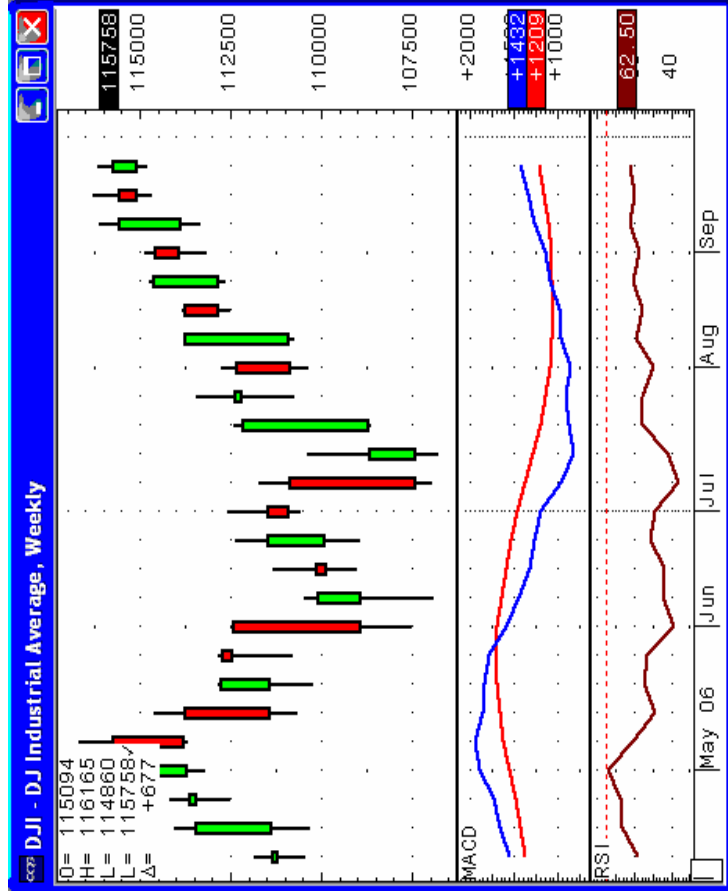
Tue Sep 26 2006 05:04:49

Source: CQG

Futures Charts: ES & Dow\$5 ~ Daily



Futures Charts: ES & Dow\$5 ~ Weekly



Source: CQG