

**Morning Email: DJIA and the S&P 500**

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### Overnight

[U.S. stock futures flat: gross domestic product data eyed](#)

LONDON, Sept 28 (Reuters) - U.S. stock futures were little changed ahead of a revision of second-quarter U.S. gross domestic product data, with investors also wondering if the Dow can set a new record close in the coming session.

[GM says Renault-Nissan talks may go on](#)

PARIS, Sept 28 (Reuters) - General Motors Corp. Chief Executive Rick Wagoner said he was open to an alliance with Renault-Nissan and made clear that talks could be extended beyond a mid-October deadline set by the carmakers.

[Royal & Sun to sell U.S. operation to management](#)

LONDON, Sept 28 (Reuters) - UK insurer Royal & Sun Alliance Insurance Group Plc said it was selling its U.S. arm to Arrowpoint Capital, to management in a long-awaited exit from that business.

[Exxon to lead first Sakhalin oil cargo Oct 4-source](#)

SINGAPORE, Sept 28 (Reuters) - Exxon Mobil Corp. is set to start loading its first crude oil cargo at the Sakhalin-1 terminal on Russia's Pacific coast on Oct. 4, a company source involved with the project said.

[Refco wins OK to pay \\$705 million to secured lenders](#)

NEW YORK, Sept 27 (Reuters) - Refco Inc., the bankrupt futures and commodities broker, said it had won court approval to pay about \$705 million to settle all secured claims, including \$642 million payable to Bank of America Corp. and other bank lenders.

[Mobile ESPN to close down operations - WSJ](#)

NEW YORK, Sept 28 (Reuters) - Mobile ESPN, a start-up cell phone company backed by Walt Disney Co., will announce as soon as Thursday that it is closing down operations, The Wall Street Journal reported.

[Wal-Mart to curtail staff health care options - WSJ](#)

NEW YORK, Sept 28 (Reuters) - Wal-Mart Stores Inc. will next year curtail the options that it offers newly hired workers for health-care coverage, promoting a low-premium, high-deductible plan, The Wall Street Journal reported.

[Ford Europe on track for 2006 profit-CEO](#)

PARIS, Sept 28 (Reuters) - The European unit of Ford Motor Co. is on track to post a profit for the third consecutive year, its chief executive said.

Sources: Reuters, MNI, Dow Jones



## DJIA 30 Component Portfolio

Symbol	Percent Weighting	Industry
IBM	5.62	Tobacco
BA	5.44	Computer Services
MO	5.29	Aerospace
MMM	5.11	Diversified Industrials
XOM	4.60	Commercial Vehicles & Trucks
AIG	4.54	Full Line Insurance
CAT	4.50	Integrated Oil & Gas
JNJ	4.44	Pharmaceuticals
UTX	4.32	Aerospace
PG	4.30	Nondurable Household Products
AXP	3.84	Consumer Finance
C	3.42	Banks
WMT	3.39	Broadline Retailers
JPM	3.21	Banks
KO	3.06	Soft Drinks
DD	2.94	Commodity Chemicals
MRK	2.90	Pharmaceuticals
HON	2.81	Diversified Industrials
MCD	2.73	Restaurants & Bars
VZ	2.52	Home Improvement Retailers
HD	2.50	Computer Hardware
HPQ	2.42	Fixed Line Telecommunications
GE	2.42	Diversified Industrials
T	2.23	Automobiles
GM	2.21	Fixed Line Telecommunications
DIS	2.13	Broadcasting & Entertainment
PFE	1.95	Pharmaceuticals
AA	1.90	Aluminum
MSFT	1.88	Software
INTC	1.40	Semiconductors

Source: Reuters, USIDJI/PVLSUM/DA/Pg2

## S&amp;P 500 Component Portfolio

Symbol	Percent Weighting	Sector	Weighting	No. of Stocks in Sector
XOM	3.32	S&P 500 Consumer Discretionary Sector	10.189	86
GE	3.03	S&P 500 Telecomm Services Sector	3.488	10
C	2.05	S&P 500 Consumer Staples Sector	9.633	39
BAC	2.00	S&P 500 Energy Sector	9.291	29
MSFT	1.97	S&P 500 Financials Sector	22.231	89
PFE	1.72	S&P 500 Health Care Sector	12.652	56
PG	1.65	S&P 500 Industrials Sector	10.918	52
JNJ	1.57	S&P 500 Materials Sector	2.885	30
AIG	1.43	S&P 500 Information Technology Sector	15.271	78
JPM	1.35	S&P 500 Utilities Sector	3.46	31
MO	1.34			
CSCO	1.18			
CVX	1.17			
T	1.05			
IBM	1.04			
WFC	1.01			
WMT	1.01			
INTC	0.98			
PEP	0.90			
VZ	0.89			
COP	0.81			
HPQ	0.81			
MRK	0.77			
KO	0.76			
WB	0.72			
GOOG	0.71			
AMGN	0.70			
UPS	0.65			
MS	0.64			
BLS	0.64			
CMCSA	0.63			
TWX	0.63			
HD	0.63			
ABT	0.61			
GS	0.61			
ORCL	0.60			
			<u>100.018</u>	<u>500</u>

Source: Reuters. us!spx/pvl/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	1350.25	9/27/2006	1242.25	7/18/2006	1350.25	9/27/2006	1242.25	3/12/2003	3:30:00 PM	3:15:00 PM	0
:SPX	<NA>	<NA>	<NA>	<NA>	1340.08	9/27/2006	788.90	3/12/2003	8:30:00 AM	3:15:00 PM	88.3
@YM.1	11,791.00	9/27/2006	10,570.00	10/20/2005	11,791.00		10,570.00	10/10/2002	6:00:00 PM	4:00:00 PM	861
&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	971.74
											9.067

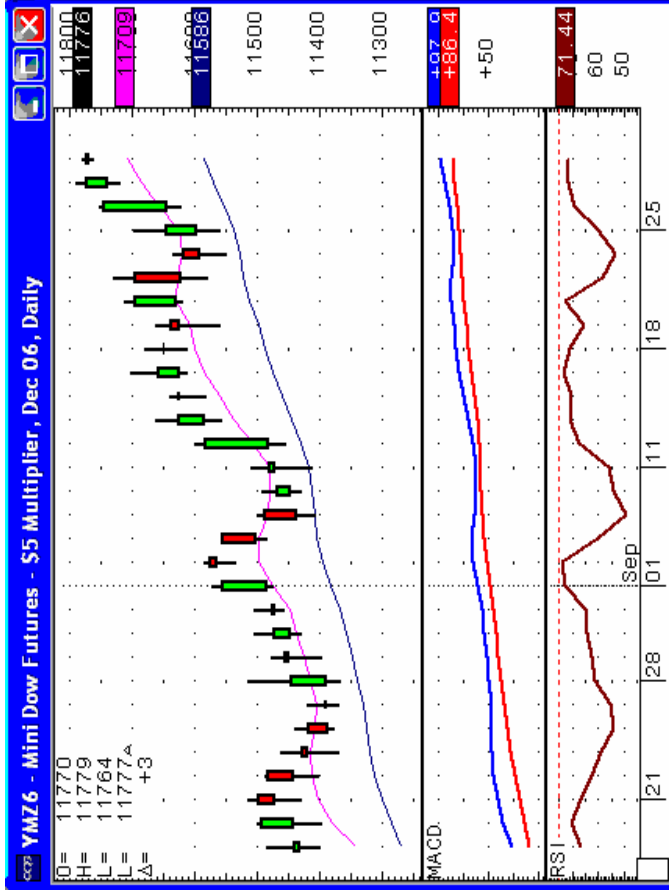
Coding row	Daily Statistics										2006 Low	2006 High											
	bid	ask	Last	ip	High	hi	Low	lo	change	dac			Open	opn	Volume	Volume	Open	oin	Open	oin	Volume	ptdfvol	Prev Day O.I.
@ES.1	1348	1348.50	1348.25	1348.75	1348.75	1348.75	1346.50	0.5	1347.5	993.997	1,427.042	976.562	0	1350.25	1242.50								
:SPX	1336.2	1337.2	<NA>	0	0	0.25	0	0	0	0	<NA>	<NA>	<NA>	1340.08	1168.20								
@YM.1	11,774	11,776	11,776	11,779	11,779	11,764	2	11,770	906	107.987	109.535	0	11791.00	10600.00									
&DJJ	0	0	<NA>	0	0	19.85	0	0	0	<NA>	<NA>	<NA>	<NA>	11720.77	10156.46								

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





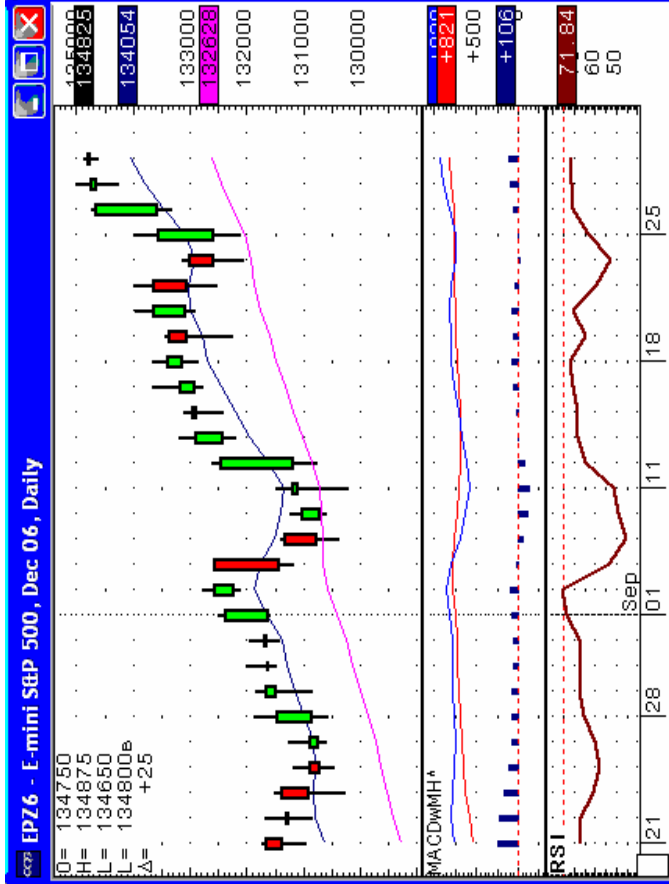
Futures Charts: ES & Dow\$5 ~ Daily



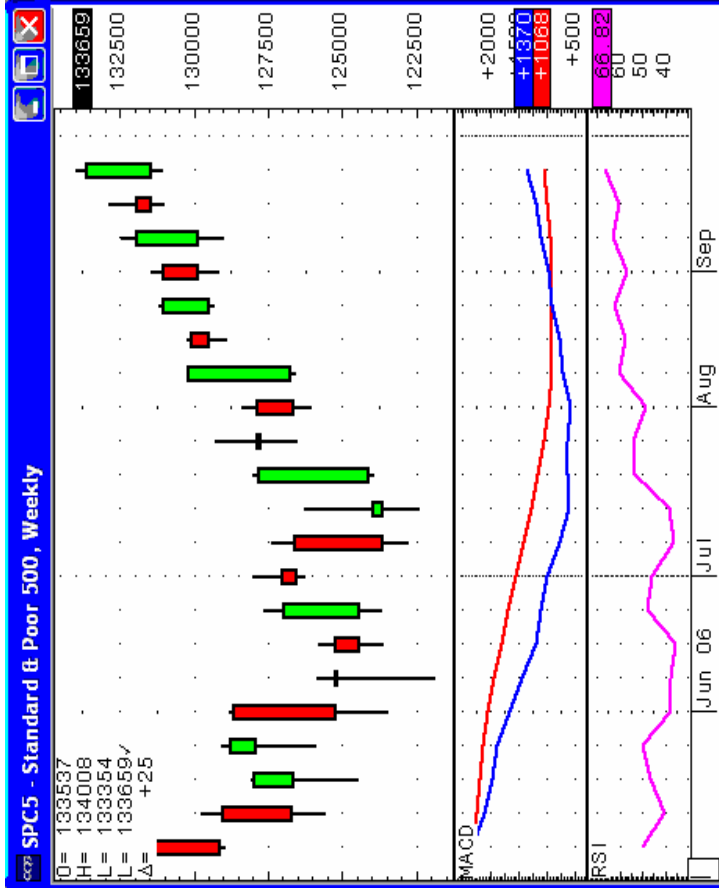
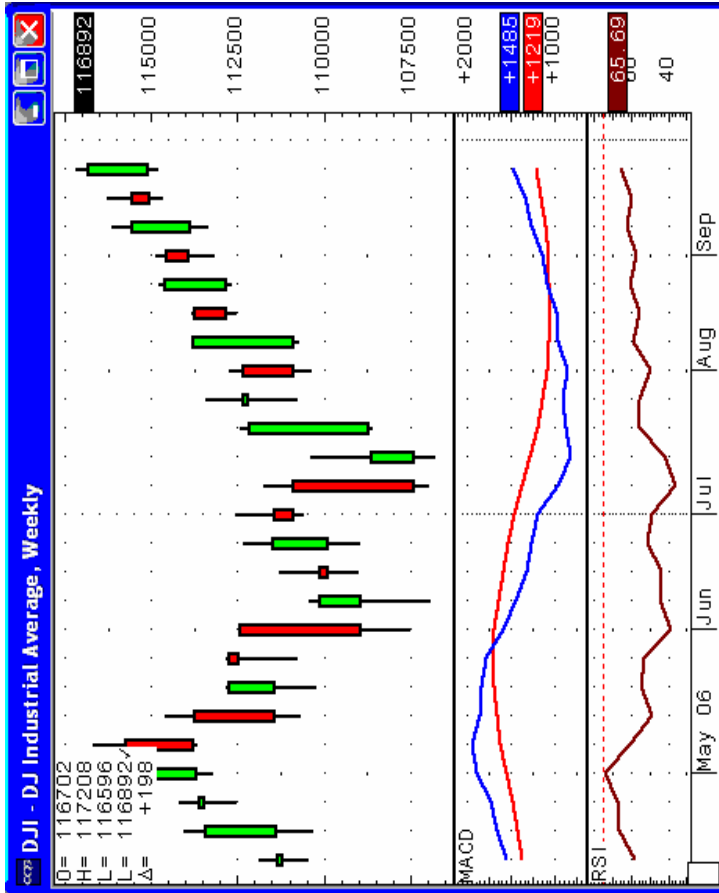
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Futures Charts: ES & Dow\$5 ~ Weekly



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