

S&P 500 - WEEKLY REPORT

Week Ending Friday 30th December 2016

Currency – USD

There were 5 entries and 0 exits on Stop and 0 Close at market this week.

There are 27 new orders for this week.

Entries: Accenture Plc, Aetna Inc, Cintas Corp, Fedex Corp, Harley Davidson

Exits:

There are a large number of new orders on S&P 500 this week. These orders all have very legitimate entry indications and it will be very difficult to take all positions should they all execute. It is also undesirable to miss out on good entries due to cherry picking which orders may or may not enter.

We suggest that all orders be placed and the following steps taken to minimize the potential for margin calls.

Place all orders: Use a lower position size for each order, monitor the executions as they occur and then cancel extra unexecuted orders or a combination of both

The colour coding we are currently using is as follows:

Amended orders or stops - change value

Retained Orders or stops – no change

New working orders

Immediate action required

Short Sell

OPEN POSITIONS:

STOPS:	Code	OLD	ACTION	NEW
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Amended

Accenture Plc	ACN	125.72	Amend	122.18
American Electric Power	AEP	60.38	Amend	60.85
Aetna Inc	AET	132.00	Amend	127.00
Citigroup	C	56.64	Amend	57.70
Cintas Corp	CTAS	122.21	Amend	120.88
Fedex Corp	FDX	199.10	Amend	198.09
General Electric Co	GE	30.77	Amend	30.91

Honeywell International	HON	112.56	Amend	113.34
McDonald's Corp	MCD	119.76	Amend	119.83
Regeneron Pharma	REGN	348.82	Amend	351.83
Southern Energy	SO	47.11	Amend	47.59
S&P Global Inc	SPGI	117.64	Amend	113.57
Under Armour	UA	28.25	Amend	27.82
Zions Bancorp	ZION	41.32	Amend	41.79

Retained

AES Corp	AES	11.67	Retain	11.67
Cummins Inc	CMI	142.00	Retain	142.00
Devon energy	DVN	44.29	Retain	44.29
Firstenergy Group	FE	30.11	Retain	30.11
Harley Davidson	HOG	61.32	Retain	61.32
Morgan Stanley	MS	41.83	Retain	41.83
Transocean Ltd	RIG	14.02	Retain	14.02
Molson Coors Brewing Co	TAP	100.75	Retain	100.75
Unum Group	UNM	41.74	Retain	41.74
United Technologies Corp	UTX	107.74	Retain	107.74

WORKING ORDERS:

Name Risk	Code	Direction	Entry	Stop Loss Trade
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Cancelled

Carnival Corporation, Staples Inc

Amended

Retained

Adobe Systems Inc	ADBE	Sell	99.72	105.98	6.56
Ameriprise Financial Inc	AMP	Sell	108.64	108.64	7.17
Amazon.Com Inc	AMZN	Sell	736.05	782.54	46.49
Aon Plc	AON	Sell	110.00	116.00	6.00
Avery Dennison Corp	AVY	Sell	70.38	74.16	3.78
Boeing Inc	BA	Sell	151.16	156.91	5.75
Berkshire Hathaway Inc	BRK.B	Sell	162.37	167.25	4.88
Ecolab Inc	ECL	Sell	117.92	121.62	3.70
ETRADE Financial Corp	ETFC	Sell	33.53	35.64	2.07

Fastenal Co	FAST	Sell	46.94	49.15	2.21
Goldman Sachs	GS	Sell	230.52	242.42	11.90
Hannesbrands Inc	HBI	Buy	23.96	21.50	2.46
Helmerich Payne	HP	Sell	75.84	82.34	6.50
Humana Inc	HUM	Sell	195.35	213.98	18.64
Invesco Ltd	IVZ	Sell	30.51	32.82	2.31
J.B. Hunt Transport Serv	JBHT	Sell	94.73	100.05	5.32
Kimberely Clark Corp	KMB	Sell	109.28	116.35	7.07
Moody's Corporation	MCO	Sell	94.44	98.74	4.30
NewsCorp	NWS	Buy	13.01	11.53	1.49
Omnicro Group	OMC	Sell	84.07	88.18	4.11
Priceline Group Inc	PCLN	Sell	1163.00	1264.99	95.77
Principal Financial Group	PFG	Sell	56.54	59.60	3.06
State Street Corp	STT	Sell	77.27	80.55	3.28
United Parcel Service	UPS	Sell	113.53	118.20	4.67
Waters Corporation	WAT	Sell	133.54	140.28	674

NEW ORDERS:

Advance Auto Parts	AAP	Sell	168.31	176.33	8.02
AES Corporation	AES	Sell	11.31	12.35	1.04
Anthem Inc	ANTM	Buy	150.34	142.70	8.16
Air Products & Chemicals	APD	Sell	143.03	150.45	7.42
Activision Blizzard Inc	ATVI	Sell	34.80	38.16	3.36
Boston Scientific Corp	BSX	Buy	22.06	20.89	1.17
CBRE Group Ltd	CBG	Sell	30.57	33.12	2.55
Flour Corporation	FLR	Sell	51.70	56.86	5.16
FMC Corporation	FMC	Sell	54.03	58.81	4.78
Federal Realty Inv Trust	FRT	Sell	134.63	143.59	8.96
WW Grainger Inc	GWW	Buy	245.37	233.04	12.33
Intercontinental Exchange	ICE	Sell	55.61	58.07	2.46
Ingersoll Rand	IR	Sell	74.64	77.87	3.23
Illinois Tool Works	ITW	Sell	121.81	126.73	4.92
Leggitt & Platt Inc	LEG	Sell	48.50	50.79	2.29
L-3 Communications	LLL	Sell	149.40	158.23	8.83
Lowes Companies	LOW	Sell	70.64	74.48	3.84
Monsanto Corp	MON	Buy	107.77	104.05	3.72
Motorola Solutions Inc	MSI	Sell	82.59	84.44	1.85
NASDAQ Inc	NDAQ	Sell	66.93	69.23	3.53
Ryder Systems	R	Sell	73.37	79.25	5.88
Roper Industries	ROP	Sell	181.08	188.28	7.20
Starbucks Corporation	SBUX	Sell	55.76	58.06	2.30
Thermo Fisher Scientific	TMO	Sell	137.12	143.41	6.29
Visa Inc	V	Sell	75.83	78.99	3.16
Valero energy Corp	VLO	Buy	71.16	66.89	4.27
Williams Companies	WMB	Buy	32.80	28.79	4.01

CHARTS



















































