

Untitled

```
## Loading required package: xts
## Loading required package: zoo
##
## Attaching package: 'zoo'
##
## The following objects are masked from 'package:base':
##
##      as.Date, as.Date.numeric
```

Short

```
## [1] "BLT.L.csv"
##      Date Open High Low Close   tr atr   MA diff pdiff pdiff2 OC
## 321 9/22/2014 1766 1770 1727 1730 66.50 37 1827 -96 -50 -36 -36
## 322 9/23/2014 1750 1756 1733 1742 26.00 36 1814 -72 -96 -50 -9
## 323 9/24/2014 1754 1800 1735 1798 64.50 38 1807 -10 -72 -96 43
## 324 9/25/2014 1782 1782 1736 1746 62.00 40 1797 -51 -10 -72 -36
## 325 9/26/2014 1738 1754 1720 1732 34.50 39 1785 -53 -51 -10 -6
## 326 9/29/2014 1715 1726 1705 1720 27.01 39 1773 -52 -53 -51 6
## 327 9/30/2014 1728 1732 1698 1715 33.50 38 1761 -46 -52 -53 -13
## 328 10/1/2014 1710 1718 1684 1690 34.50 38 1748 -58 -46 -52 -19
## 329 10/2/2014 1698 1700 1667 1667 33.00 38 1733 -66 -58 -46 -31
## 330 10/3/2014 1686 1688 1638 1650 51.00 39 1719 -68 -66 -58 -35
## [1] ""
## [1] "ITRK.L.csv"
##      Date Open High Low Close   tr atr   MA diff pdiff pdiff2 OC
## 321 9/22/2014 2682 2682 2637 2645 45 41 2708 -63 -49 -86 -37
## 322 9/23/2014 2646 2656 2586 2588 70 43 2688 -100 -63 -49 -58
## 323 9/24/2014 2588 2630 2575 2627 55 44 2674 -47 -100 -63 39
## 324 9/25/2014 2620 2641 2548 2558 93 47 2656 -98 -47 -100 -62
## 325 9/26/2014 2559 2573 2533 2569 40 47 2639 -70 -98 -47 10
## 326 9/29/2014 2565 2583 2552 2567 31 46 2622 -55 -70 -98 2
## 327 9/30/2014 2600 2673 2600 2621 106 50 2614 7 -55 -70 21
## 328 10/1/2014 2615 2682 2594 2631 88 53 2613 18 7 -55 16
## 329 10/2/2014 2626 2650 2592 2595 58 53 2608 -13 18 7 -31
## 330 10/3/2014 2602 2608 2532 2575 76 55 2598 -23 -13 18 -27
## [1] ""
## [1] "RIO.L.csv"
##      Date Open High Low Close   tr atr   MA diff pdiff pdiff2 OC
## 321 9/22/2014 3130 3130 3052 3058 127.00 64 3202 -144 -39 8 -72
## 322 9/23/2014 3110 3116 3057 3108 59.50 64 3190 -82 -144 -39 -2
## 323 9/24/2014 3160 3185 3120 3182 77.00 65 3187 -4 -82 -144 22
## 324 9/25/2014 3165 3168 3090 3105 92.50 67 3177 -72 -4 -82 -60
## 325 9/26/2014 3104 3130 3071 3090 58.58 66 3166 -76 -72 -4 -14
## 326 9/29/2014 3063 3070 3026 3051 64.50 66 3147 -96 -76 -72 -12
## 327 9/30/2014 3054 3073 3018 3032 54.92 65 3127 -96 -96 -76 -22
## 328 10/1/2014 3034 3044 3010 3020 34.00 63 3106 -86 -96 -96 -14
## 329 10/2/2014 3021 3090 2950 2988 140.00 69 3081 -93 -86 -96 -33
## 330 10/3/2014 3014 3022 2926 2950 95.00 70 3058 -108 -93 -86 -64
## [1] ""
```

Long

```
## [1] "JMAT.L.csv"
##      Date  Open  High   Low  Close   tr  atr    MA  diff  pdiff  pdiff2  OC
## 321 9/22/2014 3095 3126 3071  3121   55   47 3138  -17   -41    -21  26
## 322 9/23/2014 3120 3123 3043  3045   80   50 3126  -81   -17    -41 -75
## 323 9/24/2014 3050 3053 3012  3020   41   49 3111  -91   -81    -17 -30
## 324 9/25/2014 3013 3033 2933  2944  100   53 3090 -146   -91    -81 -69
## 325 9/26/2014 2941 2941 2889  2934   55   53 3067 -133  -146    -91  -7
## 326 9/29/2014 2934 2954 2928  2934   26   51 3046 -112  -133   -146   0
## 327 9/30/2014 2949 2949 2905  2919   44   50 3028 -109  -112   -133 -30
## 328 10/1/2014 2921 2929 2796  2825  133   56 2998 -173  -109   -112 -96
## 329 10/2/2014 2819 2869 2806  2806   63   57 2965 -159  -173   -109 -13
## 330 10/3/2014 2817 2873 2808  2870   67   57 2942  -72  -159   -173  53
## [1] ""
```