## 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
## [1] "ABF.L.csv"
##
           Date Open High Low Close
                                         tr atr
                                                   MA diff
                                                            OC Tog
## 57 9/17/2014 2630 2651 2618
                                 2630 35.00
                                             56 2718
                                                       -88
                                                             0
                                                                67
## 58 9/18/2014 2632 2662 2623
                                 2659 39.00
                                             55 2691
                                                       -32
                                                            27
## 59 9/19/2014 2680 2727 2665
                                 2675 68.07
                                             56 2668
                                                         7
                                                            -5
                                                                -3
## 60 9/22/2014 2669 2713 2649
                                 2694 64.00
                                             57
                                                2661
                                                        33
                                                            25 - 12
## 61 9/23/2014 2693 2693 2612
                                 2619 82.00
                                             59 2653
                                                       -34 -74
## 62 9/24/2014 2615 2615 2533
                                 2587 86.00
                                             60 2641
                                                       -54 -28
## [1] ""
## [1] "BATS.L.csv"
##
           Date Open High Low Close
                                         tr atr
                                                   MA diff
                                                            OC
## 57 9/17/2014 3612 3650 3602
                                 3610 48.51
                                             46 3609
                                                         0
                                                            -3 -41.01
## 58 9/18/2014 3616 3619 3596
                                 3615 23.00
                                             44 3611
                                                         4
                                                            -2 -15.00
## 59 9/19/2014 3656 3656 3624
                                 3629 41.50
                                             44 3616
                                                        13 -28
                                                                 8.50
## 60 9/22/2014 3635 3635 3586
                                 3618 48.50
                                             44 3617
                                                         0 -18 -18.00
## 61 9/23/2014 3623 3628 3533
                                 3544 95.00
                                             48 3611
                                                       -68 -80 -17.00
## 62 9/24/2014 3538 3574 3526
                                 3567 48.25
                                             48 3607
                                                       -40
                                                            29
## [1] ""
## [1] "CCL.L.csv"
                                                          OC Tog
           Date Open High Low Close
                                                 MA diff
                                       tr atr
## 57 9/17/2014 2390 2405 2371
                                 2400
                                       34
                                           35 2382
                                                      18
                                                          10
                                                             -11
## 58 9/18/2014 2401 2425 2381
                                 2425
                                       44
                                           35 2388
                                                      37
                                                          24
                                                              -7
## 59 9/19/2014 2437 2487 2435
                                       62
                                           37 2398
                                                          33
                                                              37
                                 2470
                                                      72
## 60 9/22/2014 2458 2460 2432
                                 2437
                                       38
                                           37 2403
                                                      34 -21
                                                              29
## 61 9/23/2014 2437 2556 2392
                                 2443 164
                                           46 2408
                                                      35
                                                           6 - 16
## 62 9/24/2014 2470 2479 2418
                                 2451
                                       61
                                           47 2415
                                                      36 -19
                                                               3
## [1] ""
## [1] "IHG.L.csv"
                                                         OC Tog
           Date Open High Low Close tr atr
                                               MA diff
## 57 9/17/2014 2375 2378 2358
                                2373 20
                                          36 2331
                                                         -2
                                                             27
## 58 9/18/2014 2373 2413 2373
                                 2412 40
                                          36 2340
                                                     72
                                                         39
                                                             33
## 59 9/19/2014 2431 2454 2429
                                 2445 42
                                          37 2355
                                                     90
                                                         14
                                                             74
## 60 9/22/2014 2444 2444 2416
                                 2433 29
                                          36 2370
                                                     63 -11
## 61 9/23/2014 2431 2432 2363
                                 2406 70
                                          39 2379
                                                     27 -25 -16
## 62 9/24/2014 2409 2409 2364
                                 2374 45
                                          39 2386
                                                    -12 -35 -23
## [1] ""
## [1] "IMT.L.csv"
           Date Open High Low Close
                                         tr atr
                                                   MA diff
## 57 9/17/2014 2765 2773 2748
                                 2748 25.45
                                             39 2716
                                                        32 -17 31.55
## 58 9/18/2014 2750 2781 2745
                                 2774 36.00
                                             39 2723
                                                        51
                                                            24 22.00
## 59 9/19/2014 2788 2790 2749
                                 2771 41.00
                                             39 2732
                                                        39
                                                          -17 17.00
## 60 9/22/2014 2756 2771 2742
                                 2751 29.20
                                             39 2740
                                                        11
                                                            -5
## 61 9/23/2014 2740 2740 2680
                                 2685 71.00
                                             41 2740
                                                       -55 -55
```

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## 62 9/24/2014 2685 2707 2682 2707 25.00 40 2741 -34 22 34.00
## [1] ""
## [1] "ITRK.L.csv"
           Date Open High Low Close tr atr
                                              MA diff OC Tog
## 57 9/17/2014 2703 2717 2641
                                2646 76
                                        41 2751 -105 -57
## 58 9/18/2014 2649 2674 2636
                               2650 38
                                        41 2736
                                                 -86
                                                        1
## 59 9/19/2014 2671 2684 2662
                                2674 34
                                         41 2723
                                                  -49
## 60 9/22/2014 2682 2682 2637
                                2645 45
                                         41 2708
                                                 -63 -37
                                                           26
## 61 9/23/2014 2646 2656 2586
                                2588 70
                                         43 2688 -100 -58
                                                           32
## 62 9/24/2014 2588 2630 2575
                                2627 55
                                        44 2674
                                                 -47
## [1] ""
## [1] "JMAT.L.csv"
                                              MA diff
                                                       OC Tog
           Date Open High Low Close tr atr
## 57 9/17/2014 3140 3163 3122 3131 63
                                        48 3162
                                                  -31
                                                       -9
                                                           -1
## 58 9/18/2014 3134 3141 3119
                                3132 22
                                                  -21
                                         46 3153
                                                       -2
                                                           12
## 59 9/19/2014 3147 3150 3104
                                3104 46
                                         46 3145
                                                  -41 -43
                                                           -5
## 60 9/22/2014 3095 3126 3071
                                3121 55
                                         47 3138
                                                  -17
                                                       26
                                                           12
## 61 9/23/2014 3120 3123 3043
                                3045 80
                                         49 3126
                                                  -81 - 75
## 62 9/24/2014 3050 3053 3012 3020 41 49 3111
                                                 -91 -30
## [1] ""
## [1] "NXT.L.csv"
           Date Open High Low Close
                                        tr atr
                                                 MA diff
## 57 9/17/2014 6900 6929 6855
                                6855 74.25
                                           99 7044 -189 -45 114.8
## 58 9/18/2014 6850 6940 6843
                                6910 96.81
                                            99 7013 -103
                                                          60
                                                              73.0
## 59 9/19/2014 6955 6985 6905
                                6930 80.00
                                            98 6986
                                                     -56 -25
                                                               1.0
## 60 9/22/2014 6925 6940 6855
                                6925 85.00
                                            97 6966
                                                     -41
                                                           0
                                                              26.0
## 61 9/23/2014 6925 6945 6860
                                                     -42 -25
                                6900 85.00
                                           96 6942
                                                              -3.0
## 62 9/24/2014 6885 6915 6845
                                6910 70.00 94 6916
                                                      -6
                                                          25
                                                               1.0
## [1] ""
## [1] "RDSB.L.csv"
##
           Date Open High Low Close
                                        tr atr
                                                 MA diff
                                                          OC
                                                                Tog
## 57 9/17/2014 2509 2509 2481
                                2484 28.00
                                            33 2513
                                                     -28 - 24
                                                               4.00
## 58 9/18/2014 2490 2504 2472
                                2494 32.00
                                            33 2507
                                                     -13
                                                           4
                                                               2.50
                                                              -3.50
## 59 9/19/2014 2502 2522 2498
                                2505 27.99
                                            33 2501
                                                       4
                                                           2
## 60 9/22/2014 2524 2525 2496
                                2500 29.50
                                            32 2497
                                                       3 -24
                                                              -1.50
## 61 9/23/2014 2504 2504 2458
                                2463 46.00
                                            33 2493
                                                     -30 -42 -11.50
## 62 9/24/2014 2462 2477 2446 2463 31.37
                                           33 2487
                                                     -24
## [1] ""
## [1] "RIO.L.csv"
##
           Date Open High Low Close
                                                 MA diff
                                        tr atr
                                                          OC
                                                               Tog
## 57 9/17/2014 3264 3274 3232
                                3240
                                     42.5
                                           60 3223
                                                      16 -24
                                                               9.0
## 58 9/18/2014 3230 3248 3202
                                3230
                                      46.0 59 3222
                                                       8
                                                           0 - 20.0
## 59 9/19/2014 3215 3220 3168
                                3179
                                      62.0
                                            59 3218
                                                     -39 -36
                                                              -2.0
## 60 9/22/2014 3130 3130 3052
                                3058 127.0 64 3202 -144 -72
                                                              71.5
## 61 9/23/2014 3110 3116 3057
                                3108
                                     59.5
                                           64 3190
                                                     -82
                                                          -2
                                                          22
## 62 9/24/2014 3160 3185 3120
                                3182 77.0 65 3187
                                                               2.0
                                                      -4
## [1] ""
## [1] "RRS.L.csv"
           Date Open High Low Close
                                                  MA diff OC Tog
                                         tr atr
## 57 9/17/2014 4562 4591 4535
                                4546
                                     56.00
                                            92 4682 -136 -16
                                4430 132.00 94 4630 -200 -95 105
## 58 9/18/2014 4525 4525 4414
## 59 9/19/2014 4369 4422 4351
                               4355
                                     79.00 93 4592 -237 -14 170
## 60 9/22/2014 4321 4335 4261 4265 94.00 93 4548 -283 -56 213
## 61 9/23/2014 4287 4349 4252 4312 97.03 94 4508 -196 25 159
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## 62 9/24/2014 4340 4365 4314 4327 53.00 91 4469 -142 -13 104
## [1] ""
## [1] "SAB.L.csv"
##
           Date Open High Low Close
                                        tr atr
                                                 MA diff OC
                                                                Tog
## 57 9/17/2014 3650 3653 3572
                                3577 89.50 222 2137 1440 -74 1434.5
## 58 9/18/2014 3581 3592 3511
                                3537 81.00 212 2488 1049 -44 1023.0
## 59 9/19/2014 3560 3586 3537
                                3577 49.50 201 2842
                                                    735 16
## 60 9/22/2014 3565 3565 3492
                                3507 85.00 192 3190
                                                     317 -58
                                                              302.0
## 61 9/23/2014 3506 3506 3440
                                3446 67.00 184 3532
                                                     -86 -60
                                                               26.5
## 62 9/24/2014 3440 3490 3421 3484 69.34 175 3535
                                                    -50
                                                         45
                                                               45.0
## [1] ""
## [1] "SDR.L.csv"
                                                                  Tog
           Date Open High Low Close
                                                  MA diff
                                                            0C
                                         tr atr
## 57 9/17/2014 2420 2443 2415
                                2428
                                      34.61
                                             35 2437
                                                       -9
                                                             8
                                                                -5.61
## 58 9/18/2014 2430 2451 2430
                                                        8
                                2444
                                      23.00
                                             34 2436
                                                            14
                                                                -6.00
## 59 9/19/2014 2465 2513 2463
                                2466
                                      69.00
                                             37 2436
                                                       30
                                                             1
                                                                27.00
                                                             2
## 60 9/22/2014 2457 2474 2451
                                2459
                                      23.00
                                             36 2438
                                                       21
                                                                13.00
## 61 9/23/2014 2463 2463 2363
                                2363 100.00
                                                      -68 -100 -32.00
                                             40 2431
## 62 9/24/2014 2360 2391 2336
                                2391 55.00 41 2426
                                                      -35
                                                                35.00
                                                            31
## [1] ""
## [1] "ULVR.L.csv"
           Date Open High Low Close
                                        tr atr
                                                 MA diff OC
## 57 9/17/2014 2678 2685 2610
                                2619 75.00
                                            34 2698
                                                     -79 -59 13.00
## 58 9/18/2014 2611 2612 2585
                                2612 34.00
                                            34 2686
                                                     -74
                                                           1 74.00
## 59 9/19/2014 2620 2632 2604
                                2604 28.37
                                            34 2674
                                                     -70 -16 41.63
## 60 9/22/2014 2602 2607 2594
                                2601 13.36
                                            32 2661
                                                     -60 -1 53.64
## 61 9/23/2014 2606 2608 2563
                                                     -73 -31 40.00
                                2575 45.00
                                            33 2648
## 62 9/24/2014 2562 2585 2552 2584 33.36 33 2636
                                                    -52 22 51.00
## [1] ""
## [1] "WEIR.L.csv"
##
           Date Open High Low Close tr atr
                                              MA diff OC Tog
## 57 9/17/2014 2648 2660 2620
                                2634 40
                                         48 2691
                                                  -57 -14
                                                           31
## 58 9/18/2014 2631 2641 2624
                                2630 17
                                         46 2680
                                                  -50
                                                      -1
## 59 9/19/2014 2690 2701 2640
                                2640 71
                                         48 2672
                                                 -32 -50 -29
## 60 9/22/2014 2626 2631 2591
                                2593 49
                                                  -70 -33
                                         48 2663
## 61 9/23/2014 2584 2591 2510
                                2515 83
                                        50 2646 -131 -69
## 62 9/24/2014 2512 2522 2487 2514 35
                                        49 2627 -113
## [1] ""
## [1] "WOS.L.csv"
##
           Date Open High Low Close tr atr
                                              MA diff
                                                       OC Tog
## 57 9/17/2014 3253 3302 3247
                                3282 55
                                        42 3265
                                                   17
                                                       29 -18
## 58 9/18/2014 3284 3362 3281 3362 81
                                        45 3274
                                                   88
                                                       78
                                                            7
## 59 9/19/2014 3372 3394 3311
                                3315 83
                                        47 3279
                                                   36 -57
                                                           32
## 60 9/22/2014 3311 3343 3302
                                3343 41
                                         47 3289
                                                   54
                                                       32
## 61 9/23/2014 3347 3347 3255
                                3270 92
                                         50 3286
                                                  -16 -77 -61
## 62 9/24/2014 3273 3323 3255
                                                   28 47 -37
                                3320 68 51 3292
## [1] ""
## [1] "WTB.L.csv"
           Date Open High Low Close
                                        tr atr
                                                 MA diff
                                                          OC
                                                               Tog
## 57 9/17/2014 4210 4228 4173
                               4175
                                      55.9
                                           66 4324 -149 -35
                                                              96.1
## 58 9/18/2014 4188 4264 4167
                                4264
                                      97.0
                                            68 4303
                                                    -39
                                                          76
                                                              39.0
## 59 9/19/2014 4300 4334 4257
                                4258
                                      77.0
                                           69 4281
                                                    -23 -42 -53.0
## 60 9/22/2014 4257 4265 4217 4248 48.0 68 4266 -18
                                                         -9
                                                               1.0
## 61 9/23/2014 4241 4250 4145 4155 105.0 70 4242 -87 -86
```

## 62 9/24/2014 4169 4169 4106 4135 63.0 70 4218 -83 -34 49.0 ## [1] ""