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
## 60 9/22/2014 2669 2713 2649
                                 2694
                                        64
                                            57
                                               2661
                                                      33
                                                           25
                                                              -12
## 61 9/23/2014 2693 2693 2612
                                               2653
                                                     -34 - 74
                                 2619
                                        82
                                            59
                                                     -54 -28
## 62 9/24/2014 2615 2615 2533
                                 2587
                                        86
                                            60 2641
                                                               26
## 63 9/25/2014 2590 2605 2539
                                 2546
                                                     -82
                                                               23
                                        66
                                            61
                                               2628
                                                          -44
                                       72
                                                           27
## 64 9/26/2014 2540 2577 2505
                                 2567
                                            62 2622
                                                     -55
                                                               45
## 65 9/29/2014 2567 2573 2547
                                 2563
                                        26
                                            59 2616
                                                     -53
                                                               43
## 66 9/30/2014 2585 2683 2564
                                 2679 120
                                            63 2622
                                                      57
                                                           94
                                                              -58
## 67 10/1/2014 2684 2702 2640
                                 2654
                                        62
                                            63 2624
                                                      30
                                                         -30
                                                               16
## 68 10/2/2014 2641 2646 2605
                                 2605
                                                          -36 -27
                                        49
                                            62 2619
                                                     -14
## 69 10/3/2014 2621 2667 2612
                                 2651
                                        62
                                            62 2616
                                                      35
                                                           30
  [1] ""
##
##
   [1] "AGK.L.csv"
##
           Date Open High Low Close
                                                   MA diff
                                          tr atr
## 60 9/22/2014 1617 1621 1589
                                 1595 31.80
                                              28 1627
                                                        -32 -22
## 61 9/23/2014 1598 1598 1563
                                 1569 35.00
                                              28
                                                 1617
                                                        -48 -29 19.00
                                 1570 10.03
                                                        -38
## 62 9/24/2014 1569 1572 1562
                                              27 1608
                                                              1 36.00
## 63 9/25/2014 1567 1579 1555
                                 1559 24.37
                                              27 1599
                                                        -40
                                                             -8 19.63
## 64 9/26/2014 1557 1570 1539
                                 1566 31.00
                                              27 1593
                                                       -27
                                                              9 23.00
                                 1576 23.00
                                                 1588
## 65 9/29/2014 1564 1579 1556
                                              27
                                                       -12
                                                             12
                                                                 9.00
## 66 9/30/2014 1578 1587 1548
                                 1548 39.00
                                              28 1581
                                                       -33 -30 -6.00
                                              28
## 67 10/1/2014 1549 1561 1523
                                 1528 38.00
                                                 1574
                                                        -46 -21 13.00
## 68 10/2/2014 1524 1531 1497
                                 1498 34.00
                                              29 1563
                                                        -65 -26 32.00
## 69 10/3/2014 1506 1539 1503
                                 1538 41.00
                                              30 1555
                                                       -17
                                                             32 16.00
## [1]
      11 11
   [1]
      "AZN.L.csv"
           Date Open High Low
                                Close
                                           tr atr
                                                    MA
                                                       diff
                                                               OC
                                                                    Tog
## 60 9/22/2014 4568 4588 4526
                                 4578
                                       62.50
                                               75 4548
                                                          30
                                                               10 -22.0
## 61 9/23/2014 4433 4441 4277
                                 4414 300.95
                                               91 4531 -117
                                                              -19
                                                                   90.0
## 62 9/24/2014 4354 4410 4334
                                 4396
                                        80.50
                                               90 4511 -115
                                                               42 100.5
## 63 9/25/2014 4374 4424 4364
                                 4374
                                        60.50
                                               88 4495
                                                       -121
                                                                0
                                                                   70.5
## 64 9/26/2014 4372 4444 4336
                                 4408 109.00
                                               89 4483
                                                         -74
                                                               36
                                                                   38.5
## 65 9/29/2014 4430 4461 4392
                                 4446
                                        68.50
                                               88 4474
                                                         -28
                                                               16
                                                                   13.0
## 66 9/30/2014 4440 4456 4409
                                                         -26
                                 4442
                                        47.50
                                               85 4467
                                                                2
                                                                   10.5
## 67 10/1/2014 4420 4438 4359
                                 4360
                                       82.74
                                               85
                                                  4453
                                                        -92
                                                              -60
                                                                   15.5
## 68 10/2/2014 4381 4381 4280
                                 4280 101.50
                                               86 4428
                                                       -148
                                                            -102
                                                                   47.0
## 69 10/3/2014 4302 4372 4275
                                 4362
                                       97.69
                                               87 4406
                                                        -44
                                                                   33.5
## [1] ""
## [1] "BATS.L.csv"
##
           Date Open High Low Close
                                                   MA diff
                                                            OC
                                          tr atr
                                                                   Tog
## 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
                                                                33.00
## 63 9/25/2014 3578 3588 3506
                                 3529 81.50
                                             50 3598
                                                       -69 - 49
                                                                10.00
## 64 9/26/2014 3530 3530 3485
                                 3506 45.00
                                             50 3585
                                                       -79 - 24
## 65 9/29/2014 3518 3518 3480
                                 3502 37.00
                                                       -70 -16
                                             49 3572
                                                                54.50
## 66 9/30/2014 3511 3514 3470
                                 3482 45.00
                                             49 3560
                                                       -78 -29
                                                                45.50
                                 3480 35.02
## 67 10/1/2014 3486 3500 3465
                                             48 3547
                                                       -67
                                                           -6
                                                                46.98
## 68 10/2/2014 3480 3494 3453
                                 3455 40.74
                                             47 3531
                                                       -76 - 25
                                                                37.00
## 69 10/3/2014 3478 3504 3456
                                 3476 49.50
                                             47 3516
                                                       -40
                                                           -3
                                                                11.50
## [1] ""
## [1] "BLT.L.csv"
           Date Open High Low Close
                                         tr atr
                                                  MA diff
                                                            OC
                                                                Tog
## 60 9/22/2014 1766 1770 1727
                                 1730 66.50
                                             37 1827
                                                       -96 -36 57.0
## 61 9/23/2014 1750 1756 1733
                                 1742 26.00
                                             36 1814
                                                      -72
                                                           -957.5
## 62 9/24/2014 1754 1800 1735
                                 1798 64.50
                                             38 1807
                                                       -10
                                                            43
## 63 9/25/2014 1782 1782 1736
                                 1746 62.00
                                             40 1797
                                                       -51 -36 15.0
## 64 9/26/2014 1738 1754 1720
                                 1732 34.50
                                             39 1785
                                                       -53
                                                            -6 31.0
                                                       -52
## 65 9/29/2014 1715 1726 1705
                                 1720 27.01
                                             39 1773
                                                             6 47.0
## 66 9/30/2014 1728 1732 1698
                                 1715 33.50
                                             38 1761
                                                       -46 -13 29.0
## 67 10/1/2014 1710 1718 1684
                                 1690 34.50
                                             38 1748
                                                       -58 -19 29.5
## 68 10/2/2014 1698 1700 1667
                                 1667 33.00
                                             38 1733
                                                       -66 -31 33.0
## 69 10/3/2014 1686 1688 1638
                                 1650 51.00
                                             39 1719
                                                       -68 -35 30.5
## [1] ""
## [1] "BNZL.L.csv"
##
           Date Open High Low Close
                                                  MA diff
                                                            OC
                                         tr atr
                                                                  Tog
## 60 9/22/2014 1637 1643 1627
                                 1643 16.00
                                             23 1626
                                                        17
                                                             6
                                                                 1.00
## 61 9/23/2014 1646 1646 1608
                                 1617 38.00
                                             24 1623
                                                        -6
                                                          -29 -23.00
## 62 9/24/2014 1615 1615 1595
                                 1610 22.00
                                             24 1621
                                                       -11
                                                           -5
                                                                 6.00
## 63 9/25/2014 1608 1615 1587
                                 1594 28.00
                                             25 1619
                                                       -25 -14
                                                                 4.00
## 64 9/26/2014 1592 1600 1569
                                 1597 31.00
                                             25 1618
                                                       -21
                                                             5
                                                                18.00
## 65 9/29/2014 1595 1612 1589
                                 1610 23.00
                                             25 1616
                                                        -6
                                                            15
                                                                 4.00
## 66 9/30/2014 1612 1617 1605
                                 1610 12.00
                                             24 1616
                                                        -6
                                                           -2
                                                                -1.00
## 67 10/1/2014 1610 1621 1594
                                 1597 27.00
                                             24 1614
                                                       -17 -13
                                                                -7.00
## 68 10/2/2014 1592 1598 1577
                                 1579 21.00
                                             24 1610
                                                       -31 -13
                                                                12.00
## 69 10/3/2014 1581 1600 1573
                                 1597 27.31
                                             24 1605
                                                        -8
                                                           16
                                                                 4.69
## [1] ""
## [1] "CCL.L.csv"
           Date Open High Low Close
                                       tr atr
                                                MA diff
                                                         OC Tog
## 60 9/22/2014 2458 2460 2432
                                 2437
                                       38
                                           37 2403
                                                      34 -21
                                                              29
## 61 9/23/2014 2437 2556 2392
                                 2443 164
                                                      35
                                           46 2408
                                                           6 - 16
                                                               3
## 62 9/24/2014 2470 2479 2418
                                 2451
                                       61
                                           47 2415
                                                      36 -19
## 63 9/25/2014 2459 2503 2455
                                 2475
                                       52
                                           48 2425
                                                      50
                                                          16
                                                              30
## 64 9/26/2014 2465 2479 2439
                                 2474
                                       40
                                           47 2434
                                                      40
                                                           9
                                                               5
## 65 9/29/2014 2479 2502 2464
                                 2477
                                       38
                                           47 2444
                                                      33
                                                         -2
                                                              20
## 66 9/30/2014 2480 2480 2453
                                       27
                                 2464
                                           45 2452
                                                      12 -16
                                                               1
## 67 10/1/2014 2464 2493 2415
                                 2415
                                       78
                                           48 2453
                                                     -38 -49 -40
## 68 10/2/2014 2415 2425 2341
                                 2343
                                       84
                                           50 2445
                                                   -102 -72
                                                              20
## 69 10/3/2014 2353 2445 2353
                                 2444 102
                                           54 2442
                                                       2
                                                         91 -89
## [1] ""
## [1] "DGE.L.csv"
           Date Open High Low Close
                                                  MA diff
##
                                         tr atr
                                                            OC
                                                                 Tog
## 60 9/22/2014 1825 1828 1813 1817 14.50
                                             26 1826
                                                        -9
                                                           -8 -1.50
## 61 9/23/2014 1820 1822 1776 1778 46.50
                                             27 1821
                                                       -43 -42 -1.00
## 62 9/24/2014 1774 1794 1766 1793 28.50
                                             27 1817
                                                       -24 18 23.00
## 63 9/25/2014 1798 1806 1776 1779 29.00
                                             28 1814
                                                      -35 -20 8.50
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## 64 9/26/2014 1778 1791 1759 1768 32.33
                                             28 1809
                                                       -41 -10 17.67
                                 1762 21.00
                                                       -38
## 65 9/29/2014 1762 1768 1747
                                             27 1800
                                                             1 32.00
## 66 9/30/2014 1770 1792 1757
                                 1785 34.50
                                              28 1794
                                                        -9
                                                            15
## 67 10/1/2014 1788 1794 1752
                                 1760 42.00
                                             29 1789
                                                       -28 -28 -5.00
## 68 10/2/2014 1754 1780 1754
                                 1759 25.00
                                             29 1783
                                                       -24
                                                             4
                                                                3.50
## 69 10/3/2014 1758 1766 1736
                                 1744 29.00
                                             29 1775
                                                       -31 -14
                                                                9.50
## [1] ""
## [1] "IHG.L.csv"
##
           Date Open High Low Close
                                        tr atr
                                                  MA diff
                                                           OC Tog
## 60 9/22/2014 2444 2444 2416
                                 2433 29.0
                                            36 2370
                                                       63 - 11
                                                               46
## 61 9/23/2014 2431 2432 2363
                                 2406 70.0
                                            39
                                               2379
                                                       27 -25 -16
## 62 9/24/2014 2409 2409 2364
                                 2374 45.0
                                            39 2386
                                                      -12 -35 -23
## 63 9/25/2014 2377 2404 2354
                                 2359 50.0
                                            40 2389
                                                      -30
                                                          -18 - 15
## 64 9/26/2014 2360 2364 2343
                                 2354 21.4
                                            38 2390
                                                      -36
                                                           -6
                                                               26
## 65 9/29/2014 2359 2364 2346
                                            37 2389
                                                      -27
                                 2362 18.0
                                                            3
                                                               25
## 66 9/30/2014 2368 2387 2354
                                 2379 33.0
                                            37
                                               2390
                                                      -11
                                                           11
                                                                3
## 67 10/1/2014 2370 2389 2327
                                 2334 62.0
                                            39 2386
                                                      -52
                                                          -36
                                                               -3
                                            42 2370 -119
## 68 10/2/2014 2334 2335 2247
                                 2251 88.0
                                                          -83
                                                               35
## 69 10/3/2014 2262 2316 2254
                                            44 2356
                                 2313 65.0
                                                     -43
                                                           51
                                                               40
## [1] ""
## [1] "IMT.L.csv"
           Date Open High Low Close
                                        tr atr
                                                  MA diff
                                                           OC
                                                               Tog
## 60 9/22/2014 2756 2771 2742
                                 2751 29.2
                                            39 2740
                                                           -5
                                                       11
                                                               1.8
## 61 9/23/2014 2740 2740 2680
                                 2685 71.0
                                            41 2740
                                                      -55 -55
                                                               0.0
                                 2707 25.0
## 62 9/24/2014 2685 2707 2682
                                            40 2741
                                                      -34
                                                           22 34.0
## 63 9/25/2014 2703 2718 2687
                                 2695 31.0
                                            39 2740
                                                      -45
                                                           -8 22.0
## 64 9/26/2014 2702 2705 2647
                                            40 2729
                                 2647 58.0
                                                      -82 -55 24.0
## 65 9/29/2014 2655 2657 2629
                                 2640 28.0
                                            40 2717
                                                      -77 -15 60.0
## 66 9/30/2014 2646 2672 2621
                                 2664 51.0
                                            40 2708
                                                      -44
                                                           18 36.0
## 67 10/1/2014 2670 2693 2667
                                 2679 29.0
                                            40 2701
                                                      -22
                                                            9 8.0
## 68 10/2/2014 2670 2670 2628
                                 2628 51.0
                                            40 2687
                                                      -59 -42 17.0
## 69 10/3/2014 2631 2650 2619
                                 2633 31.0
                                            40 2673
                                                      -40
                                                            2 23.0
## [1] ""
## [1] "ITRK.L.csv"
           Date Open High Low Close
                                       tr atr
                                                MA diff
                                                          OC Tog
## 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
## 62 9/24/2014 2588 2630 2575
                                                     -47
                                                          39
                                 2627
                                       55
                                           44 2674
                                                              44
                                 2558
                                       93
                                                     -98
## 63 9/25/2014 2620 2641 2548
                                           47
                                              2656
                                                         -62
                                                              15
## 64 9/26/2014 2559 2573 2533
                                 2569
                                       40
                                           47 2639
                                                     -70
                                                          10
                                                              66
## 65 9/29/2014 2565 2583 2552
                                 2567
                                       31
                                           46 2622
                                                     -55
                                                           2
                                                              39
## 66 9/30/2014 2600 2673 2600
                                 2621 106
                                           50 2614
                                                       7
                                                          21 - 14
## 67 10/1/2014 2615 2682 2594
                                 2631
                                       88
                                           53 2613
                                                      18
                                                          16 -19
## 68 10/2/2014 2626 2650 2592
                                       58
                                 2595
                                           53 2608
                                                     -13 -31 -42
## 69 10/3/2014 2602 2608 2532
                                 2575
                                       76
                                           55 2598
                                                     -23 -27 -10
## [1] ""
## [1] "JMAT.L.csv"
##
           Date Open High Low Close
                                       tr atr
                                                 MA diff
## 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
                                                               3
## 62 9/24/2014 3050 3053 3012
                                 3020
                                       41
                                           49 3111
                                                     -91
                                                         -30
                                                              58
## 63 9/25/2014 3013 3033 2933
                                 2944 100
                                           52 3090 -146 -69
                                                              57
## 64 9/26/2014 2941 2941 2889
                                 2934
                                       55
                                                         -7 126
                                           53 3067 -133
## 65 9/29/2014 2934 2954 2928
                                 2934
                                       26
                                           51 3046 -112
                                                              92
```

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## 66 9/30/2014 2949 2949 2905
                                 2919 44
                                            50 3028 -109 -30
## 67 10/1/2014 2921 2929 2796
                                 2825 133
                                           56 2998 -173 -96
                                                               69
                                            57 2965 -159 -13
## 68 10/2/2014 2819 2869 2806
                                 2806
                                       63
## 69 10/3/2014 2817 2873 2808
                                 2870
                                           57 2942
                                       67
                                                     -72
                                                              69
##
   [1] ""
  [1] "LSE.L.csv"
##
           Date Open High Low Close
                                                             OC
                                                                   Tog
                                         tr atr
                                                   MA diff
## 60 9/22/2014 1890 1916 1880
                                 1897 36.39
                                              38 1908
                                                       -11
                                                             7
                                                                 -8.39
## 61 9/23/2014 1894 1912 1885
                                 1909 27.00
                                              37 1891
                                                        18
                                                             15
                                                                 -6.00
## 62 9/24/2014 1912 1915 1889
                                 1911 26.00
                                              37 1877
                                                        34
                                                            -1
                                                                 12.00
## 63 9/25/2014 1907 1928 1887
                                 1892 41.00
                                              37 1880
                                                        12 -15
                                                                  7.00
## 64 9/26/2014 1902 1912 1871
                                 1894 41.11
                                              37 1882
                                                        12
                                                            -8 -11.00
## 65 9/29/2014 1894 1910 1890
                                 1892 20.00
                                              36 1886
                                                         6
                                                            -2
                                                                  4.00
## 66 9/30/2014 1899 1904 1853
                                 1868 51.00
                                              37 1889
                                                       -21 -31 -15.00
                                              36 1889
                                                            -7
## 67 10/1/2014 1868 1874 1850
                                 1861 24.00
                                                       -28
                                                                 15.00
## 68 10/2/2014 1869 1873 1819
                                 1821 54.00
                                              37
                                                 1884
                                                       -63 -48
                                                                 11.00
## 69 10/3/2014 1874 1889 1821
                                 1857 68.00
                                              40 1880
                                                       -23 -17
                                                                -9.00
## [1] ""
  [1] "NXT.L.csv"
##
##
           Date Open High Low
                                Close
                                         tr atr
                                                   MA diff
                                                             NC
                                                                   Tog
## 60 9/22/2014 6925 6940 6855
                                 6925
                                       85.0
                                             97 6966
                                                       -41
                                                              0
                                                                  26.0
                                                       -42
## 61 9/23/2014 6925 6945 6860
                                 6900
                                       85.0
                                              96 6942
                                                             -25
                                                                  -3.0
## 62 9/24/2014 6885 6915 6845
                                       70.0
                                              94 6916
                                                        -6
                                                             25
                                 6910
                                                                   1.0
## 63 9/25/2014 6875 6935 6774
                                 6810 161.4
                                              99 6902
                                                       -92
                                                             -65
                                                                 -33.0
## 64 9/26/2014 6810 6882 6795
                                 6860
                                       86.8
                                             98 6894
                                                       -34
                                                             50
                                                                  12.2
## 65 9/29/2014 6850 6890 6805
                                 6865
                                       85.0 97 6883
                                                       -18
                                                             15
                                                                  -7.0
                                 6605 385.0 118 6857 -252
## 66 9/30/2014 6555 6660 6480
                                                             50 197.0
## 67 10/1/2014 6615 6690 6495
                                 6575 195.0 123 6829 -254
                                                            -40 139.0
## 68 10/2/2014 6575 6594 6450
                                 6455 143.5 125 6784 -329 -120 190.5
## 69 10/3/2014 6490 6650 6489
                                 6650 195.0 130 6756 -106
                                                            160 106.0
## [1] ""
## [1] "RB.L.csv"
##
                                                    MA diff
                                                               OC
           Date Open High Low Close
                                           tr atr
                                                                     Tog
                                                                   27.00
## 60 9/22/2014 5355 5365 5305
                                 5345
                                       60.00
                                               82 5392
                                                        -47
                                                             -10
                                               86 5382 -132
## 61 9/23/2014 5355 5365 5230
                                 5250 135.00
                                                            -105
                                                                   17.00
                                                               5 109.00
## 62 9/24/2014 5245 5265 5210
                                 5250
                                       55.00
                                               83 5374 -124
## 63 9/25/2014 5300 5315 5235
                                 5255
                                       80.00
                                               83 5362
                                                       -107
                                                             -45
                                                                   47.00
## 64 9/26/2014 5265 5355 5240
                                                        -24
                                 5330 115.00
                                               85 5354
                                                               65
                                                                   -1.00
                                 5365
                                                         21
                                                              30 -47.16
## 65 9/29/2014 5335 5380 5297
                                       83.16
                                               85 5344
                                                         20
                                                             -20
## 66 9/30/2014 5370 5395 5335
                                 5350
                                       60.00
                                               84 5330
                                                                    5.00
## 67 10/1/2014 5340 5375 5295
                                 5305
                                       80.00
                                               83 5322
                                                        -17
                                                              -35
                                                                 -53.00
## 68 10/2/2014 5275 5300 5225
                                                        -79
                                 5225
                                       80.00
                                               83 5304
                                                              -50
                                                                    4.00
## 69 10/3/2014 5230 5285 5215
                                 5265
                                       70.00
                                               82 5294
                                                        -29
                                                               35
                                                                    9.00
## [1] ""
## [1] "RDSA.L.csv"
##
           Date Open High Low Close
                                          tr atr
                                                   MA diff
                                                             OC
## 60 9/22/2014 2404 2418 2395
                                 2400 23.00
                                              30 2404
                                                        -4
                                                            -4 - 14.00
## 61 9/23/2014 2397 2402 2371
                                 2378 30.50
                                              30 2400
                                                       -22 -20
                                                                -1.50
## 62 9/24/2014 2374 2388 2359
                                 2376 28.05
                                              30
                                                2395
                                                       -20
                                                             2
                                                                 7.50
## 63 9/25/2014 2379 2380 2334
                                 2342 45.00
                                              31
                                                 2389
                                                       -46 -36
                                                                  9.50
                                                       -38
                                                             3
## 64 9/26/2014 2344 2352 2326
                                 2346 26.06
                                              30
                                                 2385
                                                                 33.00
## 65 9/29/2014 2349 2366 2341
                                 2360 24.50
                                              30 2382
                                                       -22
                                                            11
                                                                 16.50
## 66 9/30/2014 2365 2376 2349
                                 2358 27.50
                                              30 2377
                                                            -6
                                                                  0.50
                                                       -18
## 67 10/1/2014 2354 2354 2320
                                 2331 39.00
                                             30 2370
                                                       -39 -22
```

```
## 68 10/2/2014 2336 2336 2280 2280 57.00 32 2358 -78 -56
## 69 10/3/2014 2297 2311 2288 2294 31.81 32 2347 -53 -3 35.69
## [1] ""
## [1] "RDSB.L.csv"
           Date Open High Low Close
                                        tr atr
                                                 MA diff
                                                          OC
                                                                 Tog
## 60 9/22/2014 2524 2525 2496
                                            32 2497
                                                        3 - 24
                                2500 29.50
                                                              -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
                                                                9.63
## 63 9/25/2014 2468 2470 2419
                                2428 51.00
                                            34 2480
                                                      -52 -40
                                                               10.00
## 64 9/26/2014 2434 2440 2407
                                2435 33.40
                                            34 2475
                                                     -40
                                                            2
                                                               34.50
## 65 9/29/2014 2439 2453 2429
                                2449 24.00
                                            34 2472
                                                     -23
                                                          10
                                                               19.00
## 66 9/30/2014 2450 2460 2432
                                2437 28.50
                                            33 2466
                                                     -29 -14
                                                                5.50
## 67 10/1/2014 2436 2436 2404
                                2418 33.45
                                            33 2459
                                                     -40 -18
                                                               23.00
## 68 10/2/2014 2430 2432 2363
                                2364 68.50
                                            36 2446
                                                     -82 -66
## 69 10/3/2014 2378 2398 2368
                                2384 33.00
                                            36 2434
                                                     -50
                                                           5
                                                              36.50
## [1] ""
## [1] "RIO.L.csv"
           Date Open High Low Close
                                         tr atr
                                                  MA diff
                                                           0C
                                3058 127.00
## 60 9/22/2014 3130 3130 3052
                                             64 3202 -144 -72 71.50
## 61 9/23/2014 3110 3116 3057
                                3108
                                      59.50
                                             64 3190
                                                      -82
                                                           -273.50
## 62 9/24/2014 3160 3185 3120
                                3182
                                      77.00
                                             65 3187
                                                        -4 22
                                                               2.00
## 63 9/25/2014 3165 3168 3090
                                3105
                                      92.50
                                             67 3177
                                                      -72 -60 8.50
## 64 9/26/2014 3104 3130 3071
                                3090
                                      58.58
                                             66 3166
                                                      -76 -14 36.50
## 65 9/29/2014 3063 3070 3026
                                3051
                                      64.50
                                             66 3147
                                                      -96 -12 77.50
## 66 9/30/2014 3054 3073 3018
                                3032
                                      54.92
                                             65 3127
                                                      -96 -22 54.08
## 67 10/1/2014 3034 3044 3010
                                3020
                                      34.00
                                             63 3106
                                                      -86 -14 62.00
## 68 10/2/2014 3021 3090 2950
                                                      -93 -33 -9.00
                                2988 140.00
                                             69 3081
## 69 10/3/2014 3014 3022 2926
                                2950 95.00 70 3058 -108 -64 36.50
## [1] ""
## [1] "RRS.L.csv"
##
           Date Open High Low Close
                                         tr atr
                                                  MA diff
## 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
                                4327
## 62 9/24/2014 4340 4365 4314
                                      53.00
                                             91 4469 -142 -13
                                                               104
## 63 9/25/2014 4292 4292 4163
                                4249 164.00
                                             96 4429 -180 -43
                                                               137
                                4214 149.00 100 4388 -174 -39
## 64 9/26/2014 4253 4344 4195
                                                                44
## 65 9/29/2014 4215 4252 4183
                                4249
                                      69.00
                                             98 4349 -100
                                                                97
## 66 9/30/2014 4215 4257 4159
                                4209
                                      98.00
                                             98 4316 -107
                                                           -6
                                                                59
## 67 10/1/2014 4183 4184 4141
                                4154
                                      68.00
                                             95 4276 -122 -29
                                                                92
## 68 10/2/2014 4155 4182 4123
                                4155
                                      59.00
                                             93 4249
                                                      -94
                                                             0
                                                                67
## 69 10/3/2014 4145 4159 4076
                                4091
                                      83.00
                                             92 4222 -131 -54
                                                                63
## [1] ""
## [1] "SAB.L.csv"
##
           Date Open High Low Close
                                        tr atr
                                                 MA diff
                                                          DC
                                                                Tog
## 60 9/22/2014 3565 3565 3492
                                3507 85.00 210 3190
                                                     317 -58 302.0
## 61 9/23/2014 3506 3506 3440
                                3446 67.00 200 3532
                                                     -86 -60
                                                               26.5
## 62 9/24/2014 3440 3490 3421
                                3484 69.34 191 3535
                                                     -50
                                                          45
                                                               45.0
## 63 9/25/2014 3496 3496 3405
                                3416 91.50 184 3535 -118 -80
                                3403 53.00 174 3535 -132 -17 110.5
## 64 9/26/2014 3420 3424 3372
## 65 9/29/2014 3404 3424 3378
                                3422 47.00 165 3503
                                                     -81
                                                           18
                                                               78.5
## 66 9/30/2014 3420 3442 3391
                                3428 51.50 157 3480
                                                     -52
                                                           8
                                                               37.5
## 67 10/1/2014 3435 3440 3362
                                3383 77.50 151 3460
                                                    -77 -52
## 68 10/2/2014 3380 3392 3336
                                3338 56.00 145 3440 -102 -42
                                                               47.5
## 69 10/3/2014 3355 3403 3328 3382 74.50 140 3421 -38 28
```

```
## [1] ""
## [1] "SDR.L.csv"
##
           Date Open High Low Close
                                          tr atr
                                                    MA diff
## 60 9/22/2014 2457 2474 2451
                                       23.00
                                              36 2438
                                                         21
                                 2459
                                                               2
                                                                  13
## 61 9/23/2014 2463 2463 2363
                                 2363 100.00
                                              40 2431
                                                        -68
                                                            -100 -32
                                                        -35
## 62 9/24/2014 2360 2391 2336
                                 2391
                                       55.00
                                              41 2426
                                                              31
                                                                  35
## 63 9/25/2014 2384 2403 2380
                                 2393
                                       23.32
                                              40 2423
                                                        -30
                                                                  20
## 64 9/26/2014 2394 2411 2376
                                 2407
                                       35.00
                                               40 2419
                                                        -12
                                                              13
                                                                    8
## 65 9/29/2014 2403 2421 2396
                                 2403
                                       25.00
                                               39 2416
                                                        -13
                                                               0
                                                                   -5
## 66 9/30/2014 2409 2410 2373
                                 2391
                                       37.00
                                              39 2414
                                                        -23
                                                             -18
## 67 10/1/2014 2386 2422 2383
                                 2404
                                       39.00
                                              39 2412
                                                         -8
                                                              18 -10
## 68 10/2/2014 2403 2413 2334
                                 2334
                                       79.00
                                              42 2401
                                                        -67
                                                             -69
                                                                 -12
## 69 10/3/2014 2355 2372 2334
                                 2362
                                       38.00
                                              41 2391
                                                        -29
                                                               7
                                                                  19
## [1] ""
## [1] "SHP.L.csv"
##
           Date Open High Low Close
                                         tr atr
                                                   MA diff
                                                            OC
## 60 9/22/2014 5250 5305 5215
                                 5230 89.8 82 5270
                                                       -40 -20 -34.80
## 61 9/23/2014 5025 5155 4884
                                 5100 346.0 101 5256 -156
                                                           75 101.01
                                                       -69 110 49.00
## 62 9/24/2014 5075 5205 5070
                                 5185 135.0 103 5254
## 63 9/25/2014 5210 5290 5103
                                 5240 187.1 109 5256
                                                       -16
                                                            30 - 34.00
## 64 9/26/2014 5205 5425 5169
                                 5330 256.1 120 5260
                                                        70 125 -91.07
## 65 9/29/2014 5315 5400 5270
                                 5365 130.0 120 5268
                                                        97
                                                            50
## 66 9/30/2014 5360 5370 5234
                                 5340 136.4 121 5274
                                                        66 -20 -40.38
## 67 10/1/2014 5310 5325 5180
                                 5310 160.0 124 5271
                                                        39
                                                             0 - 91.00
## 68 10/2/2014 5315 5350 5230
                                 5230 120.0 124 5262
                                                       -32 -85 -88.00
## 69 10/3/2014 5230 5465 5210
                                 5455 255.0 133 5278
                                                       177 225 -68.00
## [1] ""
## [1] "SSE.L.csv"
##
           Date Open High Low Close
                                                   MA diff
                                                            OC
                                                                  Tog
                                         tr atr
## 60 9/22/2014 1523 1539 1515
                                 1530 24.09
                                                        37
                                                             7
                                                                22.00
                                              24 1493
## 61 9/23/2014 1532 1534 1506
                                 1509 27.80
                                              24 1498
                                                        11
                                                           -23
                                                                  8.00
## 62 9/24/2014 1511 1535 1507
                                 1530 27.58
                                              24 1507
                                                        23
                                                            19
                                                                  0.42
## 63 9/25/2014 1533 1537 1522
                                 1526 14.90
                                              24 1511
                                                        15
                                                            -7
                                                                11.00
## 64 9/26/2014 1527 1533 1520
                                 1522 12.90
                                              23 1514
                                                                 6.10
                                                         8
                                                            -5
## 65 9/29/2014 1522 1540 1512
                                 1539 27.90
                                                        20
                                              23 1519
                                                            17
                                                                -6.90
## 66 9/30/2014 1540 1553 1539
                                 1547 14.00
                                             23 1524
                                                        23
                                                             7
                                                                15.00
## 67 10/1/2014 1550 1550 1521
                                 1523 29.00
                                              23 1527
                                                        -4
                                                           -27 - 23.00
## 68 10/2/2014 1532 1532 1493
                                 1493 39.00
                                             24 1524
                                                       -31 -39
                                                                -8.00
## 69 10/3/2014 1503 1521 1503
                                 1514 28.00
                                             25 1523
                                                        -9
                                                            11
                                                                  2.00
## [1] ""
## [1] "SVT.L.csv"
                                                            OC Tog
##
           Date Open High Low Close
                                         tr atr
                                                   MA diff
## 60 9/22/2014 1940 1951 1924
                                 1935 27.00
                                             29 1944
                                                        -9
                                                            -5
## 61 9/23/2014 1937 1937 1878
                                 1882 59.00
                                                       -55
                                                           -55
                                             31 1937
## 62 9/24/2014 1878 1889 1864
                                 1888 25.00
                                              31 1929
                                                       -41
                                                            10
                                                                40
                                 1867 47.00
                                                       -53
## 63 9/25/2014 1892 1905 1858
                                              32 1920
                                                           -25
                                                                15
## 64 9/26/2014 1869 1881 1860
                                 1874 21.00
                                              31 1912
                                                       -38
                                                             5
                                                                31
                                                       -27
## 65 9/29/2014 1875 1878 1855
                                 1877 23.00
                                              30 1904
                                                             2
                                                                26
## 66 9/30/2014 1886 1888 1873
                                 1877 15.00
                                              29 1898
                                                       -21
                                                            -9
                                                                10
## 67 10/1/2014 1876 1881 1851
                                 1853 30.28
                                              29
                                                1892
                                                       -39
                                                           -23
                                                                11
                                 1814 39.00
## 68 10/2/2014 1853 1853 1814
                                                1881
                                                       -67
                                                           -39
                                                                28
                                              30
## 69 10/3/2014 1825 1880 1822
                                1867 66.00
                                             33 1873
                                                        -6
## [1] ""
## [1] "TPK.L.csv"
```

```
Date Open High Low Close
                                         tr atr
                                                  MA diff
                                                           \mathsf{OC}
                                                       32
## 60 9/22/2014 1711 1722 1704
                                1714 18.00
                                             28 1682
                                                            3 22.00
                                                        8 -32
## 61 9/23/2014 1722 1722 1678
                                1690 44.00
                                             29 1682
## 62 9/24/2014 1679 1700 1675
                                1700 25.00
                                             29 1684
                                                       16
                                                           21
                                                               -9.00
## 63 9/25/2014 1697 1713 1665
                                1667 48.00
                                             30 1684
                                                      -17 -30 -29.00
## 64 9/26/2014 1667 1675 1631
                                1665 44.00
                                             31 1682
                                                      -17
                                                           -2
                                                                 7.00
## 65 9/29/2014 1665 1692 1653
                                1687 39.00
                                             32 1684
                                                        3 22 -31.00
## 66 9/30/2014 1685 1688 1649
                                1664 39.00
                                             32 1686
                                                      -22 -21
                                                                -2.00
## 67 10/1/2014 1657 1682 1633
                                1635 49.00
                                             34 1684
                                                      -49 -22
                                                                 2.00
## 68 10/2/2014 1632 1635 1615
                                1615 20.00
                                             33 1676
                                                      -61 -17
                                                               41.00
## 69 10/3/2014 1621 1656 1618
                                1654 41.28
                                             33 1669
                                                      -15
                                                           33
                                                               12.72
## [1] ""
## [1] "ULVR.L.csv"
                                                  MA diff
##
           Date Open High Low Close
                                         tr atr
## 60 9/22/2014 2602 2607 2594
                                 2601 13.36
                                             32 2661
                                                      -60
                                                           -1 53.64
## 61 9/23/2014 2606 2608 2563
                                 2575 45.00
                                             33 2648
                                                      -73 -31 40.00
                                                      -52
## 62 9/24/2014 2562 2585 2552
                                 2584 33.36
                                             33 2636
                                                           22 51.00
## 63 9/25/2014 2578 2584 2547
                                 2552 37.00
                                             34 2622
                                                      -70 -26 38.00
## 64 9/26/2014 2555 2572 2540
                                2563 32.30
                                             34 2609
                                                      -46
                                                            8 37.00
## 65 9/29/2014 2564 2576 2536
                                 2561 39.95
                                             34 2596
                                                      -35
                                                           -3 20.00
## 66 9/30/2014 2561 2590 2555
                                 2585 35.00
                                             34 2586
                                                       -1
                                                           24 -4.00
## 67 10/1/2014 2582 2582 2543
                                 2547 42.00
                                             35 2578
                                                      -31 -35 -4.00
## 68 10/2/2014 2547 2547 2522
                                2522 25.00
                                                      -47 -25 22.00
                                             34 2569
## 69 10/3/2014 2533 2547 2522
                                2542 24.99
                                             33 2563
                                                      -21
                                                            9 16.01
## [1] ""
## [1] "WEIR.L.csv"
##
           Date Open High Low Close tr atr
                                               MA diff OC Tog
## 60 9/22/2014 2626 2631 2591
                                2593 49
                                          48 2663
                                                   -70 -33
                                                            32
## 61 9/23/2014 2584 2591 2510
                                2515 83
                                          50 2646 -131 -69
                                                            55
## 62 9/24/2014 2512 2522 2487
                                 2514 35
                                          49 2627 -113
                                                         2 105
## 63 9/25/2014 2519 2558 2506
                                 2521 52
                                          49 2607
                                                   -86
                                                         2
                                                            49
## 64 9/26/2014 2515 2551 2500
                                 2545 51
                                          49 2591
                                                   -46
                                                        30
                                                            40
## 65 9/29/2014 2547 2555 2508
                                 2541 47
                                          49 2578
                                                   -37
                                                        -6
## 66 9/30/2014 2554 2554 2466
                                 2502 88
                                          52 2564
                                                   -62 -52
## 67 10/1/2014 2490 2497 2429
                                 2430 73
                                          54 2543 -113
                                                       -60
## 68 10/2/2014 2425 2428 2343
                                          56 2514 -171 -82
                                2343 87
## 69 10/3/2014 2354 2406 2354
                                2359 63
                                         56 2486 -127
## [1] ""
## [1] "WOS.L.csv"
##
                                                  MA diff
           Date Open High Low Close
                                         tr atr
                                                           OC
                                                                  Tog
## 60 9/22/2014 3311 3343 3302
                                3343 41.00
                                             47 3289
                                                       54
                                                           32 13.00
## 61 9/23/2014 3347 3347 3255
                                3270 92.00
                                             50 3286
                                                      -16 -77 -61.00
## 62 9/24/2014 3273 3323 3255
                                 3320 68.00
                                             51 3292
                                                       28
                                                           47 -37.00
## 63 9/25/2014 3300 3336 3259
                                3266 77.00
                                             53 3294
                                                      -28 -34 -42.00
## 64 9/26/2014 3275 3290 3232
                                 3276 58.00
                                             54 3294
                                                      -18
                                                            1
                                                                 4.00
## 65 9/29/2014 3261 3285 3239
                                 3257 45.89
                                             53 3294
                                                      -37
                                                           -4
                                                                 9.11
## 66 9/30/2014 3265 3324 3226
                                 3242 98.00
                                             56 3293
                                                      -51 -23 -31.00
## 67 10/1/2014 3296 3320 3231
                                 3243 89.00
                                             59 3289
                                                      -46 -53 -31.00
## 68 10/2/2014 3237 3238 3188
                                3211 54.70
                                             58
                                                3274
                                                      -63 -26
                                                               36.00
## 69 10/3/2014 3227 3272 3218
                                3252 61.00
                                             59 3268
                                                      -16
                                                           25
## [1]
      11 11
## [1] "WTB.L.csv"
           Date Open High Low Close tr atr
                                                         OC Tog
##
                                                MA diff
## 60 9/22/2014 4257 4265 4217 4248 48 68 4266 -18
```

```
## 61 9/23/2014 4241 4250 4145 4155 105 70 4242 -87 -86 -8
## 62 9/24/2014 4169 4169 4106 4135 63 70 4218 -83 -34 49
## 63 9/25/2014 4141 4231 4125 4133 106 72 4199
                                               -66 -8 -32
## 64 9/26/2014 4143 4167 4105 4149 62
                                      72 4189
                                               -40 6 22
## 65 9/29/2014 4151 4190 4146 4179 44
                                       70 4187
                                                -8 28
                                                        -3
## 66 9/30/2014 4188 4194 4142 4154 52 68 4185 -31 -34 -9
## 67 10/1/2014 4148 4172 4103 4141 69
                                       68 4182 -41 -7 10
## 68 10/2/2014 4150 4150 4045 4061 105
                                       71 4161 -100 -89 11
## 69 10/3/2014 4083 4157 4071 4157 96 73 4151
                                                 6 74 -80
## [1] ""
```