

Untitled

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

Short

Long

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## [1] "AGK.L.csv"
##      Date Open High Low Close      tr atr    MA diff pdiff pdiff2 OC
## 61 9/23/2014 1598 1598 1563 1569 35.00 28 1617 -48 -32 -18 -29
## 62 9/24/2014 1569 1572 1562 1570 10.03 27 1608 -38 -48 -32 1
## 63 9/25/2014 1567 1579 1555 1559 24.37 27 1599 -40 -38 -48 -8
## 64 9/26/2014 1557 1570 1539 1566 31.00 27 1593 -27 -40 -38 9
## 65 9/29/2014 1564 1579 1556 1576 23.00 27 1588 -12 -27 -40 12
## 66 9/30/2014 1578 1587 1548 1548 39.00 28 1581 -33 -12 -27 -30
## 67 10/1/2014 1549 1561 1523 1528 38.00 28 1574 -46 -33 -12 -21
## 68 10/2/2014 1524 1531 1497 1498 34.00 29 1563 -65 -46 -33 -26
## 69 10/3/2014 1506 1539 1503 1538 41.00 30 1555 -17 -65 -46 32
## 70 10/6/2014 1544 1552 1532 1548 20.00 29 1550 -2 -17 -65 4
## [1] ""
## [1] "AZN.L.csv"
##      Date Open High Low Close      tr atr    MA diff pdiff pdiff2 OC
## 61 9/23/2014 4433 4441 4277 4414 300.95 91 4531 -117 30 32 -19
## 62 9/24/2014 4354 4410 4334 4396 80.50 90 4511 -115 -117 30 42
## 63 9/25/2014 4374 4424 4364 4374 60.50 88 4495 -121 -115 -117 0
## 64 9/26/2014 4372 4444 4336 4408 109.00 89 4483 -74 -121 -115 36
## 65 9/29/2014 4430 4461 4392 4446 68.50 88 4474 -28 -74 -121 16
## 66 9/30/2014 4440 4456 4409 4442 47.50 85 4467 -26 -28 -74 2
## 67 10/1/2014 4420 4438 4359 4360 82.74 85 4453 -92 -26 -28 -60
## 68 10/2/2014 4381 4381 4280 4280 101.50 86 4428 -148 -92 -26 -102
## 69 10/3/2014 4302 4372 4275 4362 97.69 87 4406 -44 -148 -92 60
## 70 10/6/2014 4373 4430 4360 4365 69.50 86 4385 -20 -44 -148 -8
## [1] ""
## [1] "BATS.L.csv"
##      Date Open High Low Close      tr atr    MA diff pdiff pdiff2 OC
## 61 9/23/2014 3623 3628 3533 3544 95.00 48 3611 -68 0 13 -80
## 62 9/24/2014 3538 3574 3526 3567 48.25 48 3607 -40 -68 0 29
## 63 9/25/2014 3578 3588 3506 3529 81.50 50 3598 -69 -40 -68 -49
## 64 9/26/2014 3530 3530 3485 3506 45.00 50 3585 -79 -69 -40 -24
## 65 9/29/2014 3518 3518 3480 3502 37.00 49 3572 -70 -79 -69 -16
## 66 9/30/2014 3511 3514 3470 3482 45.00 49 3560 -78 -70 -79 -29
## 67 10/1/2014 3486 3500 3465 3480 35.02 48 3547 -67 -78 -70 -6
## 68 10/2/2014 3480 3494 3453 3455 40.74 47 3531 -76 -67 -78 -25
## 69 10/3/2014 3478 3504 3456 3476 49.50 47 3516 -40 -76 -67 -3
## 70 10/6/2014 3468 3502 3468 3480 35.00 47 3502 -22 -40 -76 13
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## [1] ""
## [1] "BNZL.L.csv"
##      Date Open High Low Close   tr atr   MA diff pdiff pdiff2 OC
## 61 9/23/2014 1646 1646 1608 1617 38.00 24 1623 -6 17 17 -29
## 62 9/24/2014 1615 1615 1595 1610 22.00 24 1621 -11 -6 17 -5
## 63 9/25/2014 1608 1615 1587 1594 28.00 25 1619 -25 -11 -6 -14
## 64 9/26/2014 1592 1600 1569 1597 31.00 25 1618 -21 -25 -11 5
## 65 9/29/2014 1595 1612 1589 1610 23.00 25 1616 -6 -21 -25 15
## 66 9/30/2014 1612 1617 1605 1610 12.00 24 1616 -6 -6 -21 -2
## 67 10/1/2014 1610 1621 1594 1597 27.00 24 1614 -17 -6 -6 -13
## 68 10/2/2014 1592 1598 1577 1579 21.00 24 1610 -31 -17 -6 -13
## 69 10/3/2014 1581 1600 1573 1597 27.31 24 1605 -8 -31 -17 16
## 70 10/6/2014 1602 1609 1595 1609 14.00 23 1602 7 -8 -31 7
## [1] ""
## [1] "CCL.L.csv"
##      Date Open High Low Close   tr atr   MA diff pdiff pdiff2 OC
## 61 9/23/2014 2437 2556 2392 2443 164 46 2408 35 34 72 6
## 62 9/24/2014 2470 2479 2418 2451 61 47 2415 36 35 34 -19
## 63 9/25/2014 2459 2503 2455 2475 52 48 2425 50 36 35 16
## 64 9/26/2014 2465 2479 2439 2474 40 47 2434 40 50 36 9
## 65 9/29/2014 2479 2502 2464 2477 38 47 2444 33 40 50 -2
## 66 9/30/2014 2480 2480 2453 2464 27 45 2452 12 33 40 -16
## 67 10/1/2014 2464 2493 2415 2415 78 48 2453 -38 12 33 -49
## 68 10/2/2014 2415 2425 2341 2343 84 50 2445 -102 -38 12 -72
## 69 10/3/2014 2353 2445 2353 2444 102 54 2442 2 -102 -38 91
## 70 10/6/2014 2439 2498 2424 2495 74 55 2448 47 2 -102 56
## [1] ""
## [1] "IHG.L.csv"
##      Date Open High Low Close   tr atr   MA diff pdiff pdiff2 OC
## 61 9/23/2014 2431 2432 2363 2406 70.0 39 2379 27 63 90 -25
## 62 9/24/2014 2409 2409 2364 2374 45.0 39 2386 -12 27 63 -35
## 63 9/25/2014 2377 2404 2354 2359 50.0 40 2389 -30 -12 27 -18
## 64 9/26/2014 2360 2364 2343 2354 21.4 38 2390 -36 -30 -12 -6
## 65 9/29/2014 2359 2364 2346 2362 18.0 37 2389 -27 -36 -30 3
## 66 9/30/2014 2368 2387 2354 2379 33.0 37 2390 -11 -27 -36 11
## 67 10/1/2014 2370 2389 2327 2334 62.0 39 2386 -52 -11 -27 -36
## 68 10/2/2014 2334 2335 2247 2251 88.0 42 2370 -119 -52 -11 -83
## 69 10/3/2014 2262 2316 2254 2313 65.0 44 2356 -43 -119 -52 51
## 70 10/6/2014 2319 2336 2308 2329 28.0 43 2346 -17 -43 -119 10
## [1] ""
## [1] "IMT.L.csv"
##      Date Open High Low Close   tr atr   MA diff pdiff pdiff2 OC
## 61 9/23/2014 2740 2740 2680 2685 71 41 2740 -55 11 39 -55
## 62 9/24/2014 2685 2707 2682 2707 25 40 2741 -34 -55 11 22
## 63 9/25/2014 2703 2718 2687 2695 31 39 2740 -45 -34 -55 -8
## 64 9/26/2014 2702 2705 2647 2647 58 40 2729 -82 -45 -34 -55
## 65 9/29/2014 2655 2657 2629 2640 28 40 2717 -77 -82 -45 -15
## 66 9/30/2014 2646 2672 2621 2664 51 40 2708 -44 -77 -82 18
## 67 10/1/2014 2670 2693 2667 2679 29 40 2701 -22 -44 -77 9
## 68 10/2/2014 2670 2670 2628 2628 51 40 2687 -59 -22 -44 -42
## 69 10/3/2014 2631 2650 2619 2633 31 40 2673 -40 -59 -22 2
## 70 10/6/2014 2642 2684 2634 2679 51 41 2666 13 -40 -59 37
## [1] ""
## [1] "JMAT.L.csv"

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##          Date Open High  Low Close  tr atr  MA diff pdiff pdiff2 OC
## 61 9/23/2014 3120 3123 3043  3045  80 49 3126 -81 -17 -41 -75
## 62 9/24/2014 3050 3053 3012  3020  41 49 3111 -91 -81 -17 -30
## 63 9/25/2014 3013 3033 2933  2944 100 52 3090 -146 -91 -81 -69
## 64 9/26/2014 2941 2941 2889  2934  55 53 3067 -133 -146 -91 -7
## 65 9/29/2014 2934 2954 2928  2934  26 51 3046 -112 -133 -146 0
## 66 9/30/2014 2949 2949 2905  2919  44 50 3028 -109 -112 -133 -30
## 67 10/1/2014 2921 2929 2796  2825 133 56 2998 -173 -109 -112 -96
## 68 10/2/2014 2819 2869 2806  2806  63 57 2965 -159 -173 -109 -13
## 69 10/3/2014 2817 2873 2808  2870  67 57 2942 -72 -159 -173 53
## 70 10/6/2014 2874 2925 2871  2910  55 57 2921 -11 -72 -159 36
## [1] ""
## [1] "LSE.L.csv"
##          Date Open High  Low Close  tr atr  MA diff pdiff pdiff2 OC
## 61 9/23/2014 1894 1912 1885  1909 27.00 37 1891  18 -11 -31 15
## 62 9/24/2014 1912 1915 1889  1911 26.00 37 1877  34  18 -11 -1
## 63 9/25/2014 1907 1928 1887  1892 41.00 37 1880  12  34  18 -15
## 64 9/26/2014 1902 1912 1871  1894 41.11 37 1882  12  12  34 -8
## 65 9/29/2014 1894 1910 1890  1892 20.00 36 1886   6  12  12 -2
## 66 9/30/2014 1899 1904 1853  1868 51.00 37 1889 -21   6  12 -31
## 67 10/1/2014 1868 1874 1850  1861 24.00 36 1889 -28 -21   6 -7
## 68 10/2/2014 1869 1873 1819  1821 54.00 37 1884 -63 -28 -21 -48
## 69 10/3/2014 1874 1889 1821  1857 68.00 40 1880 -23 -63 -28 -17
## 70 10/6/2014 1857 1878 1840  1857 38.00 39 1876 -19 -23 -63 0
## [1] ""
## [1] "RDSA.L.csv"
##          Date Open High  Low Close  tr atr  MA diff pdiff pdiff2 OC
## 61 9/23/2014 2397 2402 2371  2378 30.50 30 2400 -22  -4   0 -20
## 62 9/24/2014 2374 2388 2359  2376 28.05 30 2395 -20 -22  -4  2
## 63 9/25/2014 2379 2380 2334  2342 45.00 31 2389 -46 -20 -22 -36
## 64 9/26/2014 2344 2352 2326  2346 26.06 30 2385 -38 -46 -20  3
## 65 9/29/2014 2349 2366 2341  2360 24.50 30 2382 -22 -38 -46 11
## 66 9/30/2014 2365 2376 2349  2358 27.50 30 2377 -18 -22 -38 -6
## 67 10/1/2014 2354 2354 2320  2331 39.00 30 2370 -39 -18 -22 -22
## 68 10/2/2014 2336 2336 2280  2280 57.00 32 2358 -78 -39 -18 -56
## 69 10/3/2014 2297 2311 2288  2294 31.81 32 2347 -53 -78 -39 -3
## 70 10/6/2014 2292 2304 2281  2288 22.50 32 2335 -47 -53 -78 -4
## [1] ""
## [1] "RDSB.L.csv"
##          Date Open High  Low Close  tr atr  MA diff pdiff pdiff2 OC
## 61 9/23/2014 2504 2504 2458  2463 46.00 33 2493 -30   3   4 -42
## 62 9/24/2014 2462 2477 2446  2463 31.37 33 2487 -24 -30   3  1
## 63 9/25/2014 2468 2470 2419  2428 51.00 34 2480 -52 -24 -30 -40
## 64 9/26/2014 2434 2440 2407  2435 33.40 34 2475 -40 -52 -24  2
## 65 9/29/2014 2439 2453 2429  2449 24.00 34 2472 -23 -40 -52 10
## 66 9/30/2014 2450 2460 2432  2437 28.50 33 2466 -29 -23 -40 -14
## 67 10/1/2014 2436 2436 2404  2418 33.45 33 2459 -40 -29 -23 -18
## 68 10/2/2014 2430 2432 2363  2364 68.50 36 2446 -82 -40 -29 -66
## 69 10/3/2014 2378 2398 2368  2384 33.00 36 2434 -50 -82 -40  5
## 70 10/6/2014 2388 2391 2363  2372 28.32 35 2421 -49 -50 -82 -16
## [1] ""
## [1] "SAB.L.csv"
##          Date Open High  Low Close  tr atr  MA diff pdiff pdiff2 OC
## 61 9/23/2014 3506 3506 3440  3446 67.00 184 3532 -86  317  735 -60

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## 62 9/24/2014 3440 3490 3421 3484 69.34 175 3535 -50 -86 317 45
## 63 9/25/2014 3496 3496 3405 3416 91.50 169 3535 -118 -50 -86 -80
## 64 9/26/2014 3420 3424 3372 3403 53.00 161 3535 -132 -118 -50 -17
## 65 9/29/2014 3404 3424 3378 3422 47.00 153 3503 -81 -132 -118 18
## 66 9/30/2014 3420 3442 3391 3428 51.50 146 3480 -52 -81 -132 8
## 67 10/1/2014 3435 3440 3362 3383 77.50 141 3460 -77 -52 -81 -52
## 68 10/2/2014 3380 3392 3336 3338 56.00 135 3440 -102 -77 -52 -42
## 69 10/3/2014 3355 3403 3328 3382 74.50 130 3421 -38 -102 -77 28
## 70 10/6/2014 3390 3408 3359 3375 48.96 125 3408 -33 -38 -102 -16
## [1] ""
## [1] "SSE.L.csv"
##      Date Open High Low Close   tr atr   MA diff pdiff pdiff2 OC
## 61 9/23/2014 1532 1534 1506 1509 27.80 24 1498 11 37 35 -23
## 62 9/24/2014 1511 1535 1507 1530 27.58 24 1507 23 11 37 19
## 63 9/25/2014 1533 1537 1522 1526 14.90 24 1511 15 23 11 -7
## 64 9/26/2014 1527 1533 1520 1522 12.90 23 1514 8 15 23 -5
## 65 9/29/2014 1522 1540 1512 1539 27.90 23 1519 20 8 15 17
## 66 9/30/2014 1540 1553 1539 1547 14.00 23 1524 23 20 8 7
## 67 10/1/2014 1550 1550 1521 1523 29.00 23 1527 -4 23 20 -27
## 68 10/2/2014 1532 1532 1493 1493 39.00 24 1524 -31 -4 23 -39
## 69 10/3/2014 1503 1521 1503 1514 28.00 25 1523 -9 -31 -4 11
## 70 10/6/2014 1519 1524 1508 1514 16.00 24 1522 -8 -9 -31 -5
## [1] ""
## [1] "SVT.L.csv"
##      Date Open High Low Close   tr atr   MA diff pdiff pdiff2 OC
## 61 9/23/2014 1937 1937 1878 1882 59.00 31 1937 -55 -9 -7 -55
## 62 9/24/2014 1878 1889 1864 1888 25.00 31 1929 -41 -55 -9 10
## 63 9/25/2014 1892 1905 1858 1867 47.00 32 1920 -53 -41 -55 -25
## 64 9/26/2014 1869 1881 1860 1874 21.00 31 1912 -38 -53 -41 5
## 65 9/29/2014 1875 1878 1855 1877 23.00 30 1904 -27 -38 -53 2
## 66 9/30/2014 1886 1888 1873 1877 15.00 29 1898 -21 -27 -38 -9
## 67 10/1/2014 1876 1881 1851 1853 30.28 29 1892 -39 -21 -27 -23
## 68 10/2/2014 1853 1853 1814 1814 39.00 30 1881 -67 -39 -21 -39
## 69 10/3/2014 1825 1880 1822 1867 66.00 33 1873 -6 -67 -39 42
## 70 10/6/2014 1868 1881 1855 1874 26.00 32 1867 7 -6 -67 6
## [1] ""
## [1] "TPK.L.csv"
##      Date Open High Low Close   tr atr   MA diff pdiff pdiff2 OC
## 61 9/23/2014 1722 1722 1678 1690 44.00 29 1682 8 32 41 -32
## 62 9/24/2014 1679 1700 1675 1700 25.00 29 1684 16 8 32 21
## 63 9/25/2014 1697 1713 1665 1667 48.00 30 1684 -17 16 8 -30
## 64 9/26/2014 1667 1675 1631 1665 44.00 31 1682 -17 -17 16 -2
## 65 9/29/2014 1665 1692 1653 1687 39.00 32 1684 3 -17 -17 22
## 66 9/30/2014 1685 1688 1649 1664 39.00 32 1686 -22 3 -17 -21
## 67 10/1/2014 1657 1682 1633 1635 49.00 34 1684 -49 -22 3 -22
## 68 10/2/2014 1632 1635 1615 1615 20.00 33 1676 -61 -49 -22 -17
## 69 10/3/2014 1621 1656 1618 1654 41.28 33 1669 -15 -61 -49 33
## 70 10/6/2014 1656 1659 1632 1650 26.50 33 1663 -13 -15 -61 -6
## [1] ""
## [1] "ULVR.L.csv"
##      Date Open High Low Close   tr atr   MA diff pdiff pdiff2 OC
## 61 9/23/2014 2606 2608 2563 2575 45.00 33 2648 -73 -60 -70 -31
## 62 9/24/2014 2562 2585 2552 2584 33.36 33 2636 -52 -73 -60 22
## 63 9/25/2014 2578 2584 2547 2552 37.00 34 2622 -70 -52 -73 -26

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## 64 9/26/2014 2555 2572 2540 2563 32.30 34 2609 -46 -70 -52 8
## 65 9/29/2014 2564 2576 2536 2561 39.95 34 2596 -35 -46 -70 -3
## 66 9/30/2014 2561 2590 2555 2585 35.00 34 2586 -1 -35 -46 24
## 67 10/1/2014 2582 2582 2543 2547 42.00 35 2578 -31 -1 -35 -35
## 68 10/2/2014 2547 2547 2522 2522 25.00 34 2569 -47 -31 -1 -25
## 69 10/3/2014 2533 2547 2522 2542 24.99 33 2563 -21 -47 -31 9
## 70 10/6/2014 2554 2561 2516 2548 44.42 34 2558 -10 -21 -47 -6
## [1] ""
## [1] "WEIR.L.csv"
##      Date Open High Low Close tr atr MA diff pdiff pdiff2 OC
## 61 9/23/2014 2584 2591 2510 2515 83 50 2646 -131 -70 -32 -69
## 62 9/24/2014 2512 2522 2487 2514 35 49 2627 -113 -131 -70 2
## 63 9/25/2014 2519 2558 2506 2521 52 49 2607 -86 -113 -131 2
## 64 9/26/2014 2515 2551 2500 2545 51 49 2591 -46 -86 -113 30
## 65 9/29/2014 2547 2555 2508 2541 47 49 2578 -37 -46 -86 -6
## 66 9/30/2014 2554 2554 2466 2502 88 52 2564 -62 -37 -46 -52
## 67 10/1/2014 2490 2497 2429 2430 73 54 2543 -113 -62 -37 -60
## 68 10/2/2014 2425 2428 2343 2343 87 56 2514 -171 -113 -62 -82
## 69 10/3/2014 2354 2406 2354 2359 63 56 2486 -127 -171 -113 5
## 70 10/6/2014 2368 2388 2346 2368 42 55 2464 -96 -127 -171 0
## [1] ""
## [1] "WOS.L.csv"
##      Date Open High Low Close tr atr MA diff pdiff pdiff2 OC
## 61 9/23/2014 3347 3347 3255 3270 92.00 50 3286 -16 54 36 -77
## 62 9/24/2014 3273 3323 3255 3320 68.00 51 3292 28 -16 54 47
## 63 9/25/2014 3300 3336 3259 3266 77.00 53 3294 -28 28 -16 -34
## 64 9/26/2014 3275 3290 3232 3276 58.00 54 3294 -18 -28 28 1
## 65 9/29/2014 3261 3285 3239 3257 45.89 53 3294 -37 -18 -28 -4
## 66 9/30/2014 3265 3324 3226 3242 98.00 56 3293 -51 -37 -18 -23
## 67 10/1/2014 3296 3320 3231 3243 89.00 59 3289 -46 -51 -37 -53
## 68 10/2/2014 3237 3238 3188 3211 54.70 58 3274 -63 -46 -51 -26
## 69 10/3/2014 3227 3272 3218 3252 61.00 59 3268 -16 -63 -46 25
## 70 10/6/2014 3265 3302 3256 3278 50.00 58 3262 16 -16 -63 13
## [1] ""

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