

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
## 59 9/19/2014 2680 2727 2665  2675 68.07  56 2668    7  -5  -3
## 60 9/22/2014 2669 2713 2649  2694 64.00  57 2661   33  25 -12
## 61 9/23/2014 2693 2693 2612  2619 82.00  59 2653  -34 -74 -40
## 62 9/24/2014 2615 2615 2533  2587 86.00  60 2641  -54 -28  26
## 63 9/25/2014 2590 2605 2539  2546 66.00  61 2628  -82 -44  23
## [1] ""
##      Date Open High Low Close
## 64 9/26/2014 2540 2577 2505  2567
## [1] ""
## [1] "AGK.L.csv"
##      Date Open High Low Close      tr atr    MA diff  OC  Tog
## 59 9/19/2014 1625 1642 1617  1618 35.00  27 1636  -18  -7 -6.00
## 60 9/22/2014 1617 1621 1589  1595 31.80  28 1627  -32 -22  6.00
## 61 9/23/2014 1598 1598 1563  1569 35.00  28 1617  -48 -29 19.00
## 62 9/24/2014 1569 1572 1562  1570 10.03  27 1608  -38   1 36.00
## 63 9/25/2014 1567 1579 1555  1559 24.37  27 1599  -40  -8 19.63
## [1] ""
##      Date Open High Low Close
## 64 9/26/2014 1557 1570 1539  1566
## [1] ""
## [1] "AZN.L.csv"
##      Date Open High Low Close      tr atr    MA diff  OC  Tog
## 59 9/19/2014 4562 4600 4532  4578 67.0  76 4547   32  16 -14.5
## 60 9/22/2014 4568 4588 4526  4578 62.5  75 4548   30  10 -22.0
## 61 9/23/2014 4433 4441 4277  4414 300.9  91 4531 -117 -19  90.0
## 62 9/24/2014 4354 4410 4334  4396 80.5  90 4511 -115  42 100.5
## 63 9/25/2014 4374 4424 4364  4374 60.5  88 4495 -121   0  70.5
## [1] ""
##      Date Open High Low Close
## 64 9/26/2014 4372 4444 4336  4408
## [1] ""
## [1] "BATS.L.csv"
##      Date Open High Low Close      tr atr    MA diff  OC  Tog
## 59 9/19/2014 3656 3656 3624  3629 41.50  44 3616   13 -28   8.5
## 60 9/22/2014 3635 3635 3586  3618 48.50  44 3617    0 -18 -18.0
## 61 9/23/2014 3623 3628 3533  3544 95.00  48 3611  -68 -80 -17.0
## 62 9/24/2014 3538 3574 3526  3567 48.25  48 3607  -40  29  33.0
## 63 9/25/2014 3578 3588 3506  3529 81.50  50 3598  -69 -49  10.0
## [1] ""
##      Date Open High Low Close
## 64 9/26/2014 3530 3530 3485  3506
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## [1] ""
## [1] "BLT.L.csv"
##      Date Open High  Low Close  tr atr  MA diff  OC  Tog
## 59 9/19/2014 1815 1818 1788  1794 31.0  35 1843  -50 -22 24.5
## 60 9/22/2014 1766 1770 1727  1730 66.5  37 1827  -96 -36 57.0
## 61 9/23/2014 1750 1756 1733  1742 26.0  36 1814  -72  -9 57.5
## 62 9/24/2014 1754 1800 1735  1798 64.5  38 1807  -10  43  7.5
## 63 9/25/2014 1782 1782 1736  1746 62.0  40 1797  -51 -36 15.0
## [1] ""
##      Date Open High  Low Close
## 64 9/26/2014 1738 1754 1720  1732
## [1] ""
## [1] "BNZL.L.csv"
##      Date Open High  Low Close  tr atr  MA diff  OC  Tog
## 59 9/19/2014 1637 1649 1637  1643 27  24 1626   17  6  11
## 60 9/22/2014 1637 1643 1627  1643 16  23 1626   17  6   1
## 61 9/23/2014 1646 1646 1608  1617 38  24 1623   -6 -29 -23
## 62 9/24/2014 1615 1615 1595  1610 22  24 1621  -11  -5   6
## 63 9/25/2014 1608 1615 1587  1594 28  25 1619  -25 -14   4
## [1] ""
##      Date Open High  Low Close
## 64 9/26/2014 1592 1600 1569  1597
## [1] ""
## [1] "CCL.L.csv"
##      Date Open High  Low Close  tr atr  MA diff  OC  Tog
## 59 9/19/2014 2437 2487 2435  2470 62  37 2398   72  33  37
## 60 9/22/2014 2458 2460 2432  2437 38  37 2403   34 -21  29
## 61 9/23/2014 2437 2556 2392  2443 164  46 2408   35  6 -16
## 62 9/24/2014 2470 2479 2418  2451 61  47 2415   36 -19   3
## 63 9/25/2014 2459 2503 2455  2475 52  48 2425   50  16  30
## [1] ""
##      Date Open High  Low Close
## 64 9/26/2014 2465 2479 2439  2474
## [1] ""
## [1] "DGE.L.csv"
##      Date Open High  Low Close  tr atr  MA diff  OC  Tog
## 59 9/19/2014 1834 1860 1826  1826 41.0  27 1826    0  -8 -34.0
## 60 9/22/2014 1825 1828 1813  1817 14.5  26 1826   -9  -8  -1.5
## 61 9/23/2014 1820 1822 1776  1778 46.5  27 1821  -43 -42  -1.0
## 62 9/24/2014 1774 1794 1766  1793 28.5  27 1817  -24  18  23.0
## 63 9/25/2014 1798 1806 1776  1779 29.0  28 1814  -35 -20   8.5
## [1] ""
##      Date Open High  Low Close
## 64 9/26/2014 1778 1791 1759  1768
## [1] ""
## [1] "IHG.L.csv"
##      Date Open High  Low Close  tr atr  MA diff  OC  Tog
## 59 9/19/2014 2431 2454 2429  2445 42  37 2355   90  14  74
## 60 9/22/2014 2444 2444 2416  2433 29  36 2370   63 -11  46
## 61 9/23/2014 2431 2432 2363  2406 70  39 2379   27 -25 -16
## 62 9/24/2014 2409 2409 2364  2374 45  39 2386  -12 -35 -23
## 63 9/25/2014 2377 2404 2354  2359 50  40 2389  -30 -18 -15
## [1] ""
##      Date Open High  Low Close

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## 64 9/26/2014 2360 2364 2343 2354
## [1] ""
## [1] "IMT.L.csv"
##      Date Open High Low Close tr atr MA diff OC Tog
## 59 9/19/2014 2788 2790 2749 2771 41.0 39 2732 39 -17 17.0
## 60 9/22/2014 2756 2771 2742 2751 29.2 39 2740 11 -5 1.8
## 61 9/23/2014 2740 2740 2680 2685 71.0 41 2740 -55 -55 0.0
## 62 9/24/2014 2685 2707 2682 2707 25.0 40 2741 -34 22 34.0
## 63 9/25/2014 2703 2718 2687 2695 31.0 39 2740 -45 -8 22.0
## [1] ""
##      Date Open High Low Close
## 64 9/26/2014 2702 2705 2647 2647
## [1] ""
## [1] "ITRK.L.csv"
##      Date Open High Low Close tr atr MA diff OC Tog
## 59 9/19/2014 2671 2684 2662 2674 34 41 2723 -49 3 39
## 60 9/22/2014 2682 2682 2637 2645 45 41 2708 -63 -37 26
## 61 9/23/2014 2646 2656 2586 2588 70 43 2688 -100 -58 32
## 62 9/24/2014 2588 2630 2575 2627 55 44 2674 -47 39 44
## 63 9/25/2014 2620 2641 2548 2558 93 47 2656 -98 -62 15
## [1] ""
##      Date Open High Low Close
## 64 9/26/2014 2559 2573 2533 2569
## [1] ""
## [1] "JMAT.L.csv"
##      Date Open High Low Close tr atr MA diff OC Tog
## 59 9/19/2014 3147 3150 3104 3104 46 46 3145 -41 -43 -5
## 60 9/22/2014 3095 3126 3071 3121 55 47 3138 -17 26 12
## 61 9/23/2014 3120 3123 3043 3045 80 49 3126 -81 -75 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
## [1] ""
##      Date Open High Low Close
## 64 9/26/2014 2941 2941 2889 2934
## [1] ""
## [1] "LSE.L.csv"
##      Date Open High Low Close tr atr MA diff OC Tog
## 59 9/19/2014 1887 1910 1883 1892 40.00 38 1923 -31 5 13.00
## 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
## [1] ""
##      Date Open High Low Close
## 64 9/26/2014 1902 1912 1871 1894
## [1] ""
## [1] "NXT.L.csv"
##      Date Open High Low Close tr atr MA diff OC Tog
## 59 9/19/2014 6955 6985 6905 6930 80.0 98 6986 -56 -25 1
## 60 9/22/2014 6925 6940 6855 6925 85.0 97 6966 -41 0 26
## 61 9/23/2014 6925 6945 6860 6900 85.0 96 6942 -42 -25 -3
## 62 9/24/2014 6885 6915 6845 6910 70.0 94 6916 -6 25 1
## 63 9/25/2014 6875 6935 6774 6810 161.4 99 6902 -92 -65 -33
## [1] ""

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##          Date Open High  Low Close
## 64 9/26/2014 6810 6882 6795 6860
## [1] ""
## [1] "RB.L.csv"
##          Date Open High  Low Close  tr atr  MA diff  OC Tog
## 59 9/19/2014 5440 5480 5350 5360 130 84 5394 -34 -80 -86
## 60 9/22/2014 5355 5365 5305 5345 60 82 5392 -47 -10 27
## 61 9/23/2014 5355 5365 5230 5250 135 86 5382 -132 -105 17
## 62 9/24/2014 5245 5265 5210 5250 55 83 5374 -124 5 109
## 63 9/25/2014 5300 5315 5235 5255 80 83 5362 -107 -45 47
## [1] ""
##          Date Open High  Low Close
## 64 9/26/2014 5265 5355 5240 5330
## [1] ""
## [1] "RDSA.L.csv"
##          Date Open High  Low Close  tr atr  MA diff  OC  Tog
## 59 9/19/2014 2412 2420 2362 2408 59.00 30 2407 0 -5 -13.5
## 60 9/22/2014 2404 2418 2395 2400 23.00 30 2404 -4 -4 -14.0
## 61 9/23/2014 2397 2402 2371 2378 30.50 30 2400 -22 -20 -1.5
## 62 9/24/2014 2374 2388 2359 2376 28.05 30 2395 -20 2 7.5
## 63 9/25/2014 2379 2380 2334 2342 45.00 31 2389 -46 -36 9.5
## [1] ""
##          Date Open High  Low Close
## 64 9/26/2014 2344 2352 2326 2346
## [1] ""
## [1] "RDSB.L.csv"
##          Date Open High  Low Close  tr atr  MA diff  OC  Tog
## 59 9/19/2014 2502 2522 2498 2505 27.99 33 2501 4 2 -3.50
## 60 9/22/2014 2524 2525 2496 2500 29.50 32 2497 3 -24 -1.50
## 61 9/23/2014 2504 2504 2458 2463 46.00 33 2493 -30 -42 -11.50
## 62 9/24/2014 2462 2477 2446 2463 31.37 33 2487 -24 1 9.63
## 63 9/25/2014 2468 2470 2419 2428 51.00 34 2480 -52 -40 10.00
## [1] ""
##          Date Open High  Low Close
## 64 9/26/2014 2434 2440 2407 2435
## [1] ""
## [1] "RIO.L.csv"
##          Date Open High  Low Close  tr atr  MA diff  OC  Tog
## 59 9/19/2014 3215 3220 3168 3179 62.0 59 3218 -39 -36 -2.0
## 60 9/22/2014 3130 3130 3052 3058 127.0 64 3202 -144 -72 71.5
## 61 9/23/2014 3110 3116 3057 3108 59.5 64 3190 -82 -2 73.5
## 62 9/24/2014 3160 3185 3120 3182 77.0 65 3187 -4 22 2.0
## 63 9/25/2014 3165 3168 3090 3105 92.5 67 3177 -72 -60 8.5
## [1] ""
##          Date Open High  Low Close
## 64 9/26/2014 3104 3130 3071 3090
## [1] ""
## [1] "RRS.L.csv"
##          Date Open High  Low Close  tr atr  MA diff  OC Tog
## 59 9/19/2014 4369 4422 4351 4355 79.00 93 4592 -237 -14 170
## 60 9/22/2014 4321 4335 4261 4265 94.00 93 4548 -283 -56 213
## 61 9/23/2014 4287 4349 4252 4312 97.03 94 4508 -196 25 159
## 62 9/24/2014 4340 4365 4314 4327 53.00 91 4469 -142 -13 104
## 63 9/25/2014 4292 4292 4163 4249 164.00 96 4429 -180 -43 137

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## [1] ""
##      Date Open High  Low Close
## 64 9/26/2014 4253 4344 4195  4214
## [1] ""
## [1] "SAB.L.csv"
##      Date Open High  Low Close      tr atr    MA diff  OC  Tog
## 59 9/19/2014 3560 3586 3537  3577 49.50 201 2842  735 16 695.0
## 60 9/22/2014 3565 3565 3492  3507 85.00 192 3190  317 -58 302.0
## 61 9/23/2014 3506 3506 3440  3446 67.00 184 3532  -86 -60  26.5
## 62 9/24/2014 3440 3490 3421  3484 69.34 175 3535  -50 45  45.0
## 63 9/25/2014 3496 3496 3405  3416 91.50 169 3535 -118 -80  38.5
## [1] ""
##      Date Open High  Low Close
## 64 9/26/2014 3420 3424 3372  3403
## [1] ""
## [1] "SDR.L.csv"
##      Date Open High  Low Close      tr atr    MA diff  OC  Tog
## 59 9/19/2014 2465 2513 2463  2466 69.00  37 2436   30   1  27
## 60 9/22/2014 2457 2474 2451  2459 23.00  36 2438   21   2  13
## 61 9/23/2014 2463 2463 2363  2363 100.00  40 2431  -68 -100 -32
## 62 9/24/2014 2360 2391 2336  2391 55.00  41 2426  -35  31  35
## 63 9/25/2014 2384 2403 2380  2393 23.32  40 2423  -30   9  20
## [1] ""
##      Date Open High  Low Close
## 64 9/26/2014 2394 2411 2376  2407
## [1] ""
## [1] "SHP.L.csv"
##      Date Open High  Low Close      tr atr    MA diff  OC  Tog
## 59 9/19/2014 5365 5380 5280  5290 100.0  81 5260   30 -75  20.0
## 60 9/22/2014 5250 5305 5215  5230 89.8  82 5270  -40 -20 -34.8
## 61 9/23/2014 5025 5155 4884  5100 346.0 101 5256 -156  75 101.0
## 62 9/24/2014 5075 5205 5070  5185 135.0 103 5254  -69 110  49.0
## 63 9/25/2014 5210 5290 5103  5240 187.1 109 5256  -16  30 -34.0
## [1] ""
##      Date Open High  Low Close
## 64 9/26/2014 5205 5425 5169  5330
## [1] ""
## [1] "SSE.L.csv"
##      Date Open High  Low Close      tr atr    MA diff  OC  Tog
## 59 9/19/2014 1562 1573 1523  1523 52.01  24 1488   35 -39 35.00
## 60 9/22/2014 1523 1539 1515  1530 24.09  24 1493   37   7 22.00
## 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
## [1] ""
##      Date Open High  Low Close
## 64 9/26/2014 1527 1533 1520  1522
## [1] ""
## [1] "SVT.L.csv"
##      Date Open High  Low Close tr atr    MA diff  OC  Tog
## 59 9/19/2014 1939 1961 1930  1941 39  29 1948   -7   2 -13
## 60 9/22/2014 1940 1951 1924  1935 27  29 1944   -9  -5  -7
## 61 9/23/2014 1937 1937 1878  1882 59  31 1937  -55 -55   0
## 62 9/24/2014 1878 1889 1864  1888 25  31 1929  -41  10  40

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## 63 9/25/2014 1892 1905 1858 1867 47 32 1920 -53 -25 15
## [1] ""
##      Date Open High  Low Close
## 64 9/26/2014 1869 1881 1860 1874
## [1] ""
## [1] "TPK.L.csv"
##      Date Open High  Low Close tr atr  MA diff  OC Tog
## 59 9/19/2014 1715 1746 1715 1720 49 29 1679 41 5 36
## 60 9/22/2014 1711 1722 1704 1714 18 28 1682 32 3 22
## 61 9/23/2014 1722 1722 1678 1690 44 29 1682 8 -32 -4
## 62 9/24/2014 1679 1700 1675 1700 25 29 1684 16 21 -9
## 63 9/25/2014 1697 1713 1665 1667 48 30 1684 -17 -30 -29
## [1] ""
##      Date Open High  Low Close
## 64 9/26/2014 1667 1675 1631 1665
## [1] ""
## [1] "ULVR.L.csv"
##      Date Open High  Low Close tr atr  MA diff  OC Tog
## 59 9/19/2014 2620 2632 2604 2604 28.37 34 2674 -70 -16 41.63
## 60 9/22/2014 2602 2607 2594 2601 13.36 32 2661 -60 -1 53.64
## 61 9/23/2014 2606 2608 2563 2575 45.00 33 2648 -73 -31 40.00
## 62 9/24/2014 2562 2585 2552 2584 33.36 33 2636 -52 22 51.00
## 63 9/25/2014 2578 2584 2547 2552 37.00 34 2622 -70 -26 38.00
## [1] ""
##      Date Open High  Low Close
## 64 9/26/2014 2555 2572 2540 2563
## [1] ""
## [1] "WEIR.L.csv"
##      Date Open High  Low Close tr atr  MA diff  OC Tog
## 59 9/19/2014 2690 2701 2640 2640 71 48 2672 -32 -50 -29
## 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
## [1] ""
##      Date Open High  Low Close
## 64 9/26/2014 2515 2551 2500 2545
## [1] ""
## [1] "WOS.L.csv"
##      Date Open High  Low Close tr atr  MA diff  OC Tog
## 59 9/19/2014 3372 3394 3311 3315 83 47 3279 36 -57 32
## 60 9/22/2014 3311 3343 3302 3343 41 47 3289 54 32 13
## 61 9/23/2014 3347 3347 3255 3270 92 50 3286 -16 -77 -61
## 62 9/24/2014 3273 3323 3255 3320 68 51 3292 28 47 -37
## 63 9/25/2014 3300 3336 3259 3266 77 53 3294 -28 -34 -42
## [1] ""
##      Date Open High  Low Close
## 64 9/26/2014 3275 3290 3232 3276
## [1] ""
## [1] "WTB.L.csv"
##      Date Open High  Low Close tr atr  MA diff  OC Tog
## 59 9/19/2014 4300 4334 4257 4258 77 69 4281 -23 -42 -53
## 60 9/22/2014 4257 4265 4217 4248 48 68 4266 -18 -9 1
## 61 9/23/2014 4241 4250 4145 4155 105 70 4242 -87 -86 -8

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## 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
## [1] ""
##      Date Open High  Low Close
## 64 9/26/2014 4143 4167 4105 4149
## [1] ""

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