

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
## 54 9/12/2014 2675 2685 2621 2621 64.00 61 2791 -170 -54 106
## 55 9/15/2014 2634 2660 2622 2632 39.00 59 2767 -135 -2 107
## 56 9/16/2014 2632 2636 2593 2616 43.00 58 2743 -127 -16 107
## 57 9/17/2014 2630 2651 2618 2630 35.00 56 2718 -88 0 67
## 58 9/18/2014 2632 2662 2623 2659 39.00 55 2691 -32 27 29
## 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] ""
## [1] "AZN.L.csv"
##      Date Open High Low Close      tr atr  MA diff  OC Tog
## 54 9/12/2014 4556 4586 4472 4522 113.00 80 4561 -39 -34 -24.5
## 55 9/15/2014 4516 4549 4497 4545 52.25 78 4558 -13 30 9.0
## 56 9/16/2014 4537 4550 4460 4512 89.50 79 4555 -44 -26 5.0
## 57 9/17/2014 4518 4534 4484 4493 49.50 77 4547 -54 -26 13.5
## 58 9/18/2014 4493 4556 4488 4536 67.50 76 4545 -8 44 -10.5
## 59 9/19/2014 4562 4600 4532 4578 67.00 76 4547 32 16 -14.5
## 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
## [1] ""
## [1] "BATS.L.csv"
##      Date Open High Low Close      tr atr  MA diff  OC Tog
## 54 9/12/2014 3635 3650 3625 3630 30.00 46 3593 36 -6 32.20
## 55 9/15/2014 3612 3650 3612 3634 38.00 45 3602 32 21 9.50
## 56 9/16/2014 3640 3640 3589 3602 51.00 46 3605 -4 -38 -35.00
## 57 9/17/2014 3612 3650 3602 3610 48.51 46 3609 0 -3 -41.01
## 58 9/18/2014 3616 3619 3596 3615 23.00 44 3611 4 -2 -15.00
## 59 9/19/2014 3656 3656 3624 3629 41.50 44 3616 13 -28 8.50
## 60 9/22/2014 3635 3635 3586 3618 48.50 44 3617 0 -18 -18.00
## 61 9/23/2014 3623 3628 3533 3544 95.00 48 3611 -68 -80 -17.00
## 62 9/24/2014 3538 3574 3526 3567 48.25 48 3607 -40 29 33.00
## 63 9/25/2014 3578 3588 3506 3529 81.50 50 3598 -69 -49 10.00
## [1] ""
## [1] "CCL.L.csv"
##      Date Open High Low Close      tr atr  MA diff  OC Tog
## 54 9/12/2014 2375 2402 2373 2383 29.00 36 2346 37 8 27
## 55 9/15/2014 2377 2386 2360 2382 26.00 36 2358 24 5 2
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## 56 9/16/2014 2375 2390 2365 2388 25.35 35 2371 17 13 -6
## 57 9/17/2014 2390 2405 2371 2400 34.00 35 2382 18 10 -11
## 58 9/18/2014 2401 2425 2381 2425 44.00 35 2388 37 24 -7
## 59 9/19/2014 2437 2487 2435 2470 62.00 37 2398 72 33 37
## 60 9/22/2014 2458 2460 2432 2437 38.00 37 2403 34 -21 29
## 61 9/23/2014 2437 2556 2392 2443 164.00 46 2408 35 6 -16
## 62 9/24/2014 2470 2479 2418 2451 61.00 47 2415 36 -19 3
## 63 9/25/2014 2459 2503 2455 2475 52.00 48 2425 50 16 30
## [1] ""
## [1] "IHG.L.csv"
##      Date Open High Low Close tr atr MA diff OC Tog
## 54 9/12/2014 2330 2356 2324 2349 32 36 2312 37 19 12
## 55 9/15/2014 2358 2406 2344 2371 62 38 2319 52 13 25
## 56 9/16/2014 2375 2375 2345 2371 30 37 2326 45 -4 19
## 57 9/17/2014 2375 2378 2358 2373 20 36 2331 42 -2 27
## 58 9/18/2014 2373 2413 2373 2412 40 36 2340 72 39 33
## 59 9/19/2014 2431 2454 2429 2445 42 37 2355 90 14 74
## 60 9/22/2014 2444 2444 2416 2433 29 36 2370 63 -11 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] ""
## [1] "IMT.L.csv"
##      Date Open High Low Close tr atr MA diff OC Tog
## 54 9/12/2014 2700 2759 2699 2753 60.00 41 2680 73 53 19.00
## 55 9/15/2014 2731 2765 2720 2764 44.56 41 2692 72 33 28.44
## 56 9/16/2014 2760 2763 2734 2752 30.00 40 2704 48 -8 30.00
## 57 9/17/2014 2765 2773 2748 2748 25.45 39 2716 32 -17 31.55
## 58 9/18/2014 2750 2781 2745 2774 36.00 39 2723 51 24 22.00
## 59 9/19/2014 2788 2790 2749 2771 41.00 39 2732 39 -17 17.00
## 60 9/22/2014 2756 2771 2742 2751 29.20 39 2740 11 -5 1.80
## 61 9/23/2014 2740 2740 2680 2685 71.00 41 2740 -55 -55 0.00
## 62 9/24/2014 2685 2707 2682 2707 25.00 40 2741 -34 22 34.00
## 63 9/25/2014 2703 2718 2687 2695 31.00 39 2740 -45 -8 22.00
## [1] ""
## [1] "ITRK.L.csv"
##      Date Open High Low Close tr atr MA diff OC Tog
## 54 9/12/2014 2737 2754 2732 2742 26 39 2788 -46 5 34
## 55 9/15/2014 2732 2745 2716 2738 29 38 2780 -42 6 35
## 56 9/16/2014 2733 2733 2691 2697 47 39 2768 -71 -36 35
## 57 9/17/2014 2703 2717 2641 2646 76 41 2751 -105 -57 34
## 58 9/18/2014 2649 2674 2636 2650 38 41 2736 -86 1 62
## 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] ""
## [1] "JMAT.L.csv"
##      Date Open High Low Close tr atr MA diff OC Tog
## 54 9/12/2014 3152 3174 3150 3170 24 46 3181 -11 18 7
## 55 9/15/2014 3154 3167 3134 3138 36 45 3177 -39 -16 10
## 56 9/16/2014 3141 3141 3064 3100 77 47 3169 -69 -41 28
## 57 9/17/2014 3140 3163 3122 3131 63 48 3162 -31 -9 -1

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## 58 9/18/2014 3134 3141 3119 3132 22 46 3153 -21 -2 12
## 59 9/19/2014 3147 3150 3104 3104 46 46 3145 -41 -43 -5
## 60 9/22/2014 3095 3126 3071 3121 55 47 3138 -17 26 12
## 61 9/23/2014 3120 3123 3043 3045 80 49 3126 -81 -75 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] ""
## [1] "NXT.L.csv"
##      Date Open High Low Close      tr atr  MA diff  OC  Tog
## 54 9/12/2014 6935 7018 6875 6945 142.80 103 7128 -183 10 110.2
## 55 9/15/2014 6935 6985 6926 6970 58.95 100 7107 -137 35 122.0
## 56 9/16/2014 6965 6966 6855 6865 115.00 101 7076 -211 -100 110.0
## 57 9/17/2014 6900 6929 6855 6855 74.25 99 7044 -189 -45 114.8
## 58 9/18/2014 6850 6940 6843 6910 96.81 99 7013 -103 60 73.0
## 59 9/19/2014 6955 6985 6905 6930 80.00 98 6986 -56 -25 1.0
## 60 9/22/2014 6925 6940 6855 6925 85.00 97 6966 -41 0 26.0
## 61 9/23/2014 6925 6945 6860 6900 85.00 96 6942 -42 -25 -3.0
## 62 9/24/2014 6885 6915 6845 6910 70.00 94 6916 -6 25 1.0
## 63 9/25/2014 6875 6935 6774 6810 161.40 99 6902 -92 -65 -33.0
## [1] ""
## [1] "RB.L.csv"
##      Date Open High Low Close      tr atr  MA diff  OC  Tog
## 54 9/12/2014 5370 5420 5365 5415 55.0 74 5356 59 45 9
## 55 9/15/2014 5385 5462 5385 5460 76.8 74 5371 89 75 14
## 56 9/16/2014 5445 5495 5430 5495 65.0 74 5386 109 50 44
## 57 9/17/2014 5495 5540 5375 5390 165.0 80 5388 2 -105 -13
## 58 9/18/2014 5390 5430 5355 5405 75.0 80 5392 13 15 -37
## 59 9/19/2014 5440 5480 5350 5360 130.0 84 5394 -34 -80 -86
## 60 9/22/2014 5355 5365 5305 5345 60.0 82 5392 -47 -10 27
## 61 9/23/2014 5355 5365 5230 5250 135.0 86 5382 -132 -105 17
## 62 9/24/2014 5245 5265 5210 5250 55.0 83 5374 -124 5 109
## 63 9/25/2014 5300 5315 5235 5255 80.0 83 5362 -107 -45 47
## [1] ""
## [1] "RDSB.L.csv"
##      Date Open High Low Close      tr atr  MA diff  OC  Tog
## 54 9/12/2014 2500 2504 2477 2482 27.29 34 2532 -50 -18 27.71
## 55 9/15/2014 2462 2480 2442 2480 40.00 34 2525 -45 18 45.00
## 56 9/16/2014 2483 2501 2475 2500 26.00 33 2520 -20 16 19.00
## 57 9/17/2014 2509 2509 2481 2484 28.00 33 2513 -28 -24 4.00
## 58 9/18/2014 2490 2504 2472 2494 32.00 33 2507 -13 4 2.50
## 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] ""
## [1] "RIO.L.csv"
##      Date Open High Low Close      tr atr  MA diff  OC  Tog
## 54 9/12/2014 3205 3243 3164 3205 79.17 63 3225 -20 0 -18.0
## 55 9/15/2014 3201 3249 3184 3235 64.50 63 3225 10 34 -40.5
## 56 9/16/2014 3230 3242 3202 3232 40.50 62 3225 6 2 -23.0
## 57 9/17/2014 3264 3274 3232 3240 42.50 60 3223 16 -24 9.0
## 58 9/18/2014 3230 3248 3202 3230 46.00 59 3222 8 0 -20.0
## 59 9/19/2014 3215 3220 3168 3179 62.00 59 3218 -39 -36 -2.0

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## 60 9/22/2014 3130 3130 3052 3058 127.00 64 3202 -144 -72 71.5
## 61 9/23/2014 3110 3116 3057 3108 59.50 64 3190 -82 -2 73.5
## 62 9/24/2014 3160 3185 3120 3182 77.00 65 3187 -4 22 2.0
## 63 9/25/2014 3165 3168 3090 3105 92.50 67 3177 -72 -60 8.5
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## [1] ""
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## [1] "RRS.L.csv"
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##      Date Open High Low Close      tr atr  MA diff  OC Tog
## 54 9/12/2014 4663 4704 4625 4625 79.00 97 4812 -187 -38 108
## 55 9/15/2014 4635 4669 4609 4632 60.00 94 4767 -135 -3 98
## 56 9/16/2014 4631 4637 4542 4547 95.00 94 4722 -175 -84 85
## 57 9/17/2014 4562 4591 4535 4546 56.00 92 4682 -136 -16 91
## 58 9/18/2014 4525 4525 4414 4430 132.00 94 4630 -200 -95 105
## 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] ""
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## [1] "SAB.L.csv"
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##      Date Open High Low Close      tr atr  MA diff  OC Tog
## 54 9/12/2014 3420 3448 3404 3406 44.00 219 1048 2358 -14 2355.5
## 55 9/15/2014 3600 3857 3539 3740 451.50 235 1419 2321 140 2120.0
## 56 9/16/2014 3684 3720 3540 3661 199.50 233 1782 1879 -23 1758.5
## 57 9/17/2014 3650 3653 3572 3577 89.50 222 2137 1440 -74 1434.5
## 58 9/18/2014 3581 3592 3511 3537 81.00 212 2488 1049 -44 1023.0
## 59 9/19/2014 3560 3586 3537 3577 49.50 201 2842 735 16 695.0
## 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
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## [1] ""
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## [1] "SDR.L.csv"
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##      Date Open High Low Close      tr atr  MA diff  OC Tog
## 54 9/12/2014 2426 2457 2415 2447 42.00 36 2445 2 -21 -30.00
## 55 9/15/2014 2435 2450 2427 2430 23.00 35 2445 -15 -5 -5.00
## 56 9/16/2014 2429 2431 2394 2408 37.00 35 2440 -32 -21 9.00
## 57 9/17/2014 2420 2443 2415 2428 34.61 35 2437 -9 8 -5.61
## 58 9/18/2014 2430 2451 2430 2444 23.00 34 2436 8 14 -6.00
## 59 9/19/2014 2465 2513 2463 2466 69.00 37 2436 30 1 27.00
## 60 9/22/2014 2457 2474 2451 2459 23.00 36 2438 21 2 13.00
## 61 9/23/2014 2463 2463 2363 2363 100.00 40 2431 -68 -100 -32.00
## 62 9/24/2014 2360 2391 2336 2391 55.00 41 2426 -35 31 35.00
## 63 9/25/2014 2384 2403 2380 2393 23.32 40 2423 -30 9 20.00
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## [1] ""
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## [1] "SHP.L.csv"
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##      Date Open High Low Close      tr atr  MA diff  OC Tog
## 54 9/12/2014 5250 5300 5210 5295 90.00 85 5085 210 45 125.0
## 55 9/15/2014 5290 5300 5255 5280 45.00 82 5127 153 -10 128.0
## 56 9/16/2014 5265 5295 5225 5285 70.15 81 5164 121 20 61.0
## 57 9/17/2014 5285 5338 5265 5335 72.67 80 5204 131 50 61.0
## 58 9/18/2014 5320 5365 5295 5320 70.00 80 5234 86 0 61.0
## 59 9/19/2014 5365 5380 5280 5290 100.00 81 5260 30 -75 20.0
## 60 9/22/2014 5250 5305 5215 5230 89.80 82 5270 -40 -20 -34.8
## 61 9/23/2014 5025 5155 4884 5100 346.00 101 5256 -156 75 101.0
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## 62 9/24/2014 5075 5205 5070 5185 135.00 103 5254 -69 110 49.0
## 63 9/25/2014 5210 5290 5103 5240 187.15 109 5256 -16 30 -34.0
## [1] ""
## [1] "ULVR.L.csv"
##      Date Open High Low Close   tr atr   MA diff  OC   Tog
## 54 9/12/2014 2692 2707 2685 2696 22.33 33 2702  -6   4 -5.33
## 55 9/15/2014 2688 2705 2682 2692 23.00 32 2706 -14   4  1.00
## 56 9/16/2014 2696 2703 2679 2684 23.65 31 2706 -22 -12  3.30
## 57 9/17/2014 2678 2685 2610 2619 75.00 34 2698 -79 -59 13.00
## 58 9/18/2014 2611 2612 2585 2612 34.00 34 2686 -74   1 74.00
## 59 9/19/2014 2620 2632 2604 2604 28.37 34 2674 -70 -16 41.63
## 60 9/22/2014 2602 2607 2594 2601 13.36 32 2661 -60  -1 53.64
## 61 9/23/2014 2606 2608 2563 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] ""
## [1] "WEIR.L.csv"
##      Date Open High Low Close   tr atr   MA diff  OC   Tog
## 54 9/12/2014 2727 2736 2698 2704 38  49 2707  -3 -23 -29.0
## 55 9/15/2014 2678 2691 2660 2673 44  49 2710 -37  -5  19.4
## 56 9/16/2014 2669 2673 2623 2644 50  49 2704 -60 -25  31.0
## 57 9/17/2014 2648 2660 2620 2634 40  48 2691 -57 -14  31.0
## 58 9/18/2014 2631 2641 2624 2630 17  46 2680 -50  -1  39.0
## 59 9/19/2014 2690 2701 2640 2640 71  48 2672 -32 -50 -29.0
## 60 9/22/2014 2626 2631 2591 2593 49  48 2663 -70 -33  32.0
## 61 9/23/2014 2584 2591 2510 2515 83  50 2646 -131 -69  55.0
## 62 9/24/2014 2512 2522 2487 2514 35  49 2627 -113  2 105.0
## 63 9/25/2014 2519 2558 2506 2521 52  49 2607 -86   2  49.0
## [1] ""
## [1] "WOS.L.csv"
##      Date Open High Low Close   tr atr   MA diff  OC   Tog
## 54 9/12/2014 3257 3283 3249 3276 36  41 3266  10  19 -17
## 55 9/15/2014 3259 3271 3240 3254 36  41 3266 -12  -5  -5
## 56 9/16/2014 3250 3256 3216 3247 40  41 3264 -17  -3   8
## 57 9/17/2014 3253 3302 3247 3282 55  42 3265  17  29 -18
## 58 9/18/2014 3284 3362 3281 3362 81  45 3274  88  78   7
## 59 9/19/2014 3372 3394 3311 3315 83  47 3279  36 -57  32
## 60 9/22/2014 3311 3343 3302 3343 41  47 3289  54  32  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] ""
## [1] "WTB.L.csv"
##      Date Open High Low Close   tr atr   MA diff  OC   Tog
## 54 9/12/2014 4258 4302 4246 4247 82.0 68 4389 -142 -11  87.0
## 55 9/15/2014 4246 4246 4189 4203 58.0 67 4370 -167 -43 124.0
## 56 9/16/2014 4206 4211 4145 4172 66.0 67 4350 -178 -34 139.0
## 57 9/17/2014 4210 4228 4173 4175 55.9 66 4324 -149 -35  96.1
## 58 9/18/2014 4188 4264 4167 4264 97.0 68 4303 -39  76  39.0
## 59 9/19/2014 4300 4334 4257 4258 77.0 69 4281 -23 -42 -53.0
## 60 9/22/2014 4257 4265 4217 4248 48.0 68 4266 -18  -9   1.0
## 61 9/23/2014 4241 4250 4145 4155 105.0 70 4242 -87 -86  -8.0
## 62 9/24/2014 4169 4169 4106 4135 63.0 70 4218 -83 -34  49.0
## 63 9/25/2014 4141 4231 4125 4133 106.0 72 4199 -66  -8 -32.0

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## [1] ""
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