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
## 61 9/23/2014 2693 2693 2612
                                 2619
                                        82
                                            59 2653
                                                      -34 - 74
                                                              -40
## 62 9/24/2014 2615 2615 2533
                                               2641
                                                      -54 -28
                                  2587
                                        86
                                            60
                                                               26
                                                      -82 -44
## 63 9/25/2014 2590 2605 2539
                                 2546
                                        66
                                            61
                                               2628
                                                               23
## 64 9/26/2014 2540 2577 2505
                                 2567
                                        72
                                            62
                                               2622
                                                      -55
                                                           27
                                                               45
                                        26
                                                               43
## 65 9/29/2014 2567 2573 2547
                                 2563
                                            59 2616
                                                      -53
                                                           -4
## 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
                                        49
                                            62 2619
                                                      -14
                                                          -36 - 27
                                                           30
                                                               -4
## 69 10/3/2014 2621 2667 2612
                                 2651
                                        62
                                            62 2616
                                                       35
## 70 10/6/2014 2657 2664 2635
                                 2642
                                        29
                                            60 2611
                                                       31 -15
                                                               24
  [1] ""
##
##
   [1] "AGK.L.csv"
##
           Date Open High Low Close
                                                    MA diff
                                          tr atr
## 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
                                 1559 24.37
                                              27 1599
                                                        -40
## 63 9/25/2014 1567 1579 1555
                                                             -8 19.63
## 64 9/26/2014 1557 1570 1539
                                 1566 31.00
                                              27 1593
                                                        -27
                                                              9 23.00
## 65 9/29/2014 1564 1579 1556
                                 1576 23.00
                                              27 1588
                                                        -12
                                                             12
                                                                 9.00
## 66 9/30/2014 1578 1587 1548
                                 1548 39.00
                                                        -33 -30 -6.00
                                              28
                                                 1581
## 67 10/1/2014 1549 1561 1523
                                 1528 38.00
                                              28 1574
                                                        -46
                                                           -21 13.00
                                              29
## 68 10/2/2014 1524 1531 1497
                                 1498 34.00
                                                 1563
                                                        -65
                                                            -26 32.00
## 69 10/3/2014 1506 1539 1503
                                 1538 41.00
                                              30
                                                 1555
                                                        -17
                                                             32 16.00
## 70 10/6/2014 1544 1552 1532
                                 1548 20.00
                                              29 1550
                                                         -2
                                                              4 - 2.00
## [1]
      11 11
   Г17
      "AZN.L.csv"
           Date Open High Low Close
                                           tr atr
                                                    MA diff
                                                                     Tog
## 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
                                                         -74
## 64 9/26/2014 4372 4444 4336
                                 4408 109.00
                                               89 4483
                                                               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
                                 4442
                                        47.50
                                               85 4467
                                                         -26
                                                                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
                                                               60
## 70 10/6/2014 4373 4430 4360
                                 4365
                                        69.50
                                                         -20
                                               86 4385
                                                               -8 - 44.5
## [1] ""
## [1] "BATS.L.csv"
##
           Date Open High Low Close
                                                   MA diff
                                                             OC
                                          tr atr
                                                                   Tog
## 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
```

```
## 63 9/25/2014 3578 3588 3506
                                 3529 81.50
                                             50 3598
                                                      -69 -49
                                                                10.00
                                                      -79 -24
## 64 9/26/2014 3530 3530 3485
                                 3506 45.00
                                             50 3585
                                                                55.00
                                 3502 37.00
## 65 9/29/2014 3518 3518 3480
                                             49 3572
                                                      -70 -16
## 66 9/30/2014 3511 3514 3470
                                 3482 45.00
                                             49 3560
                                                      -78 -29
                                                                45.50
## 67 10/1/2014 3486 3500 3465
                                 3480 35.02
                                             48 3547
                                                      -67
                                                           -6
                                                                46.98
                                 3455 40.74
                                                      -76 -25
## 68 10/2/2014 3480 3494 3453
                                             47 3531
                                                                37.00
## 69 10/3/2014 3478 3504 3456
                                 3476 49.50
                                             47 3516
                                                      -40
                                                           -3
                                                                11.50
## 70 10/6/2014 3468 3502 3468
                                 3480 35.00 47 3502
                                                      -22
                                                           13
                                                                -0.50
## [1] ""
## [1] "BLT.L.csv"
           Date Open High Low Close
                                         tr atr
                                                  MA diff
                                                            0C
                                                                Tog
                                 1742 26.00
## 61 9/23/2014 1750 1756 1733
                                             36 1814
                                                      -72
                                                           -9 57.5
## 62 9/24/2014 1754 1800 1735
                                 1798 64.50
                                             38 1807
                                                      -10
                                                                7.5
                                                           43
## 63 9/25/2014 1782 1782 1736
                                 1746 62.00
                                             40 1797
                                                      -51 -36 15.0
## 64 9/26/2014 1738 1754 1720
                                                      -53
                                 1732 34.50
                                             39 1785
                                                            -6.31.0
## 65 9/29/2014 1715 1726 1705
                                 1720 27.01
                                             39 1773
                                                       -52
                                                             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
                                             39 1719
## 69 10/3/2014 1686 1688 1638
                                 1650 51.00
                                                      -68 -35 30.5
## 70 10/6/2014 1656 1696 1639
                                 1676 56.50
                                             40 1714
                                                      -38
                                                           20 18.5
## [1] ""
## [1] "BNZL.L.csv"
##
           Date Open High Low Close
                                                  MA diff
                                                           OC
                                         tr atr
                                                                  Tog
                                                        -6 -29 -23.00
## 61 9/23/2014 1646 1646 1608
                                 1617 38.00
                                             24 1623
## 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 -14
                                             25 1619
                                                                 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
                                                           -2
                                 1610 12.00
                                             24 1616
                                                        -6
                                                               -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
## 70 10/6/2014 1602 1609 1595
                                 1609 14.00
                                             23 1602
                                                         7
                                                             7
                                                               -7.00
## [1] ""
## [1] "CCL.L.csv"
           Date Open High Low Close
                                       tr atr
                                                MA diff
                                                          OC Tog
## 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
                                                              30
## 63 9/25/2014 2459 2503 2455
                                 2475
                                       52
                                           48 2425
                                                     50
                                                          16
## 64 9/26/2014 2465 2479 2439
                                 2474
                                       40
                                           47 2434
                                                     40
                                                           9
                                                               5
## 65 9/29/2014 2479 2502 2464
                                 2477
                                                              20
                                       38
                                           47 2444
                                                     33
                                                         -2
## 66 9/30/2014 2480 2480 2453
                                 2464
                                       27
                                           45 2452
                                                     12 -16
                                                               1
                                       78
                                           48 2453
## 67 10/1/2014 2464 2493 2415
                                 2415
                                                     -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
## 70 10/6/2014 2439 2498 2424
                                 2495
                                       74
                                           55 2448
                                                     47
                                                         56 -24
## [1] ""
## [1] "DGE.L.csv"
           Date Open High Low Close
##
                                         tr atr
                                                  MA diff
                                                           OC
## 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
## 64 9/26/2014 1778 1791 1759 1768 32.33
                                             28 1809 -41 -10 17.67
```

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27 1800
## 65 9/29/2014 1762 1768 1747 1762 21.00
                                                       -38
                                                             1 32.00
                                              28 1794
                                 1785 34.50
## 66 9/30/2014 1770 1792 1757
                                                        -9
                                                            15
                                                                2.50
## 67 10/1/2014 1788 1794 1752
                                 1760 42.00
                                              29 1789
                                                       -28 -28 -5.00
## 68 10/2/2014 1754 1780 1754
                                                       -24
                                 1759 25.00
                                              29 1783
                                                             4
                                                                 3.50
## 69 10/3/2014 1758 1766 1736
                                 1744 29.00
                                              29 1775
                                                       -31 -14
                                                                9.50
## 70 10/6/2014 1758 1770 1756
                                 1762 26.05
                                             28 1769
                                                        -7
                                                             4 - 1.05
## [1] ""
## [1] "IHG.L.csv"
##
           Date Open High Low Close
                                        tr atr
                                                  MA diff
                                                           OC Tog
## 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
                                 2362 18.0
                                             37 2389
                                                      -27
                                                            3
                                                                25
## 66 9/30/2014 2368 2387 2354
                                             37 2390
                                                                 3
                                 2379 33.0
                                                      -11
                                                           11
## 67 10/1/2014 2370 2389 2327
                                 2334 62.0
                                             39 2386
                                                      -52
                                                           -36
                                                                -3
                                                          -83
## 68 10/2/2014 2334 2335 2247
                                 2251 88.0
                                             42 2370 -119
                                                                35
## 69 10/3/2014 2262 2316 2254
                                             44 2356
                                 2313 65.0
                                                      -43
                                                                40
## 70 10/6/2014 2319 2336 2308
                                             43 2346
                                 2329 28.0
                                                           10
                                                      -17
                                                               10
## [1] ""
## [1] "IMT.L.csv"
           Date Open High Low Close tr atr
                                                MA diff
                                                         OC Tog
## 61 9/23/2014 2740 2740 2680
                                          41 2740
                                 2685 71
                                                    -55 -55
                                                               0
## 62 9/24/2014 2685 2707 2682
                                 2707 25
                                          40 2741
                                                    -34
                                                         22
                                                             34
                                                         -8
## 63 9/25/2014 2703 2718 2687
                                 2695 31
                                           39 2740
                                                    -45
## 64 9/26/2014 2702 2705 2647
                                 2647 58
                                           40 2729
                                                    -82 -55
## 65 9/29/2014 2655 2657 2629
                                 2640 28
                                                    -77 -15
                                           40 2717
                                                             60
## 66 9/30/2014 2646 2672 2621
                                 2664 51
                                           40 2708
                                                    -44
                                                         18
                                                             36
                                                    -22
## 67 10/1/2014 2670 2693 2667
                                 2679 29
                                           40 2701
                                                          9
                                                              8
## 68 10/2/2014 2670 2670 2628
                                                    -59 -42
                                                             17
                                 2628 51
                                           40 2687
## 69 10/3/2014 2631 2650 2619
                                 2633 31
                                           40 2673
                                                    -40
                                                          2
                                                             23
## 70 10/6/2014 2642 2684 2634
                                 2679 51
                                          41 2666
                                                     13
                                                         37 -32
## [1] ""
## [1] "ITRK.L.csv"
           Date Open High Low Close
                                       tr atr
                                                 MA diff
                                                          OC Tog
                                 2588
## 61 9/23/2014 2646 2656 2586
                                       70
                                           43 2688 -100 -58
                                                              32
## 62 9/24/2014 2588 2630 2575
                                 2627
                                       55
                                           44 2674
                                                     -47
                                                          39
## 63 9/25/2014 2620 2641 2548
                                 2558
                                       93
                                            47 2656
                                                     -98 -62
                                                               15
                                 2569
                                       40
                                              2639
## 64 9/26/2014 2559 2573 2533
                                            47
                                                     -70
                                                           10
                                                               66
                                                              39
## 65 9/29/2014 2565 2583 2552
                                 2567
                                       31
                                            46 2622
                                                     -55
                                                           2
## 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
                                 2595
                                       58
                                            53 2608
                                                     -13 -31 -42
## 69 10/3/2014 2602 2608 2532
                                 2575
                                       76
                                            55 2598
                                                     -23 -27 -10
## 70 10/6/2014 2581 2594 2564
                                 2591
                                       30
                                            53 2592
                                                      -1
                                                          10 -2
## [1] ""
## [1] "JMAT.L.csv"
##
           Date Open High Low Close
                                       tr atr
                                                 MA diff
## 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
                                            53 3067 -133
                                                         -7 126
## 65 9/29/2014 2934 2954 2928
                                 2934
                                       26
                                           51 3046 -112
                                                              92
                                                           0
## 66 9/30/2014 2949 2949 2905
                                 2919
                                       44
                                           50 3028 -109 -30
```

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## 67 10/1/2014 2921 2929 2796
                                 2825 133
                                            56 2998 -173 -96
## 68 10/2/2014 2819 2869 2806
                                 2806
                                       63
                                            57 2965 -159 -13
                                                               96
## 69 10/3/2014 2817 2873 2808
                                 2870
                                       67
                                            57 2942
                                                               69
## 70 10/6/2014 2874 2925 2871
                                 2910
                                           57 2921
                                       55
                                                     -11
                                                          36
                                                               -4
##
   [1] ""
  [1] "LSE.L.csv"
##
                                                            OC Tog
           Date Open High Low Close
                                         tr atr
                                                   MA diff
## 61 9/23/2014 1894 1912 1885
                                 1909 27.00
                                              37 1891
                                                        18
                                                            15
                                                                 -6
## 62 9/24/2014 1912 1915 1889
                                 1911 26.00
                                              37 1877
                                                        34
                                                            -1
                                                                 12
## 63 9/25/2014 1907 1928 1887
                                 1892 41.00
                                              37 1880
                                                        12 -15
## 64 9/26/2014 1902 1912 1871
                                 1894 41.11
                                              37 1882
                                                        12
                                                            -8 -11
## 65 9/29/2014 1894 1910 1890
                                 1892 20.00
                                              36 1886
                                                         6
                                                            -2
## 66 9/30/2014 1899 1904 1853
                                 1868 51.00
                                              37 1889
                                                       -21 -31 -15
                                 1861 24.00
## 67 10/1/2014 1868 1874 1850
                                              36 1889
                                                       -28
                                                            -7
## 68 10/2/2014 1869 1873 1819
                                 1821 54.00
                                              37 1884
                                                       -63 -48
                                                                 11
## 69 10/3/2014 1874 1889 1821
                                 1857 68.00
                                              40
                                                 1880
                                                       -23
                                                           -17
                                                                 -9
## 70 10/6/2014 1857 1878 1840
                                 1857 38.00
                                              39 1876
                                                       -19
                                                             0
## [1] ""
  [1] "NXT.L.csv"
##
##
           Date Open High Low
                                Close
                                         tr atr
                                                   MA diff
                                                             DC.
                                                                   Tog
## 61 9/23/2014 6925 6945 6860
                                 6900
                                       85.0
                                             96 6942
                                                       -42
                                                            -25
                                                                  -3.0
## 62 9/24/2014 6885 6915 6845
                                 6910
                                       70.0
                                             94 6916
                                                        -6
                                                             25
                                                                   1.0
                                 6810 161.4
## 63 9/25/2014 6875 6935 6774
                                              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
## 66 9/30/2014 6555 6660 6480
                                 6605 385.0 118 6857 -252
                                                             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
## 70 10/6/2014 6670 6670 6550
                                 6615 120.0 129 6724 -109
                                                            -55
                                                                 54.0
## [1] ""
## [1] "RB.L.csv"
##
                                                    MA diff
                                                               OC
           Date Open High Low Close
                                           tr atr
                                 5250 135.00
## 61 9/23/2014 5355 5365 5230
                                               86 5382 -132
                                                            -105
                                                                  17.00
## 62 9/24/2014 5245 5265 5210
                                 5250
                                       55.00
                                              83 5374
                                                       -124
                                                               5 109.00
## 63 9/25/2014 5300 5315 5235
                                 5255
                                       80.00
                                              83 5362
                                                       -107
                                                             -45
                                                                  47.00
## 64 9/26/2014 5265 5355 5240
                                 5330 115.00
                                               85 5354
                                                        -24
                                                               65
                                                                  -1.00
## 65 9/29/2014 5335 5380 5297
                                                         21
                                 5365
                                       83.16
                                               85 5344
                                                              30 -47.16
                                 5350
                                                         20
                                                             -20
## 66 9/30/2014 5370 5395 5335
                                       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
                                 5225
                                       80.00
                                               83 5304
                                                        -79
                                                             -50
                                                                    4.00
## 69 10/3/2014 5230 5285 5215
                                 5265
                                       70.00
                                               82 5294
                                                        -29
                                                               35
                                                                    9.00
## 70 10/6/2014 5285 5336 5235
                                 5250 100.80
                                               83 5284
                                                        -34
                                                             -35 -51.80
## [1] ""
## [1] "RDSA.L.csv"
##
           Date Open High Low Close
                                         tr atr
                                                   MA diff
                                                            OC
## 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
## 64 9/26/2014 2344 2352 2326
                                 2346 26.06
                                              30
                                                 2385
                                                       -38
                                                             3 33.00
                                                       -22
## 65 9/29/2014 2349 2366 2341
                                 2360 24.50
                                              30
                                                 2382
                                                            11 16.50
## 66 9/30/2014 2365 2376 2349
                                 2358 27.50
                                              30
                                                2377
                                                       -18
                                                            -6 0.50
## 67 10/1/2014 2354 2354 2320
                                 2331 39.00
                                              30 2370
                                                       -39 -22 15.50
## 68 10/2/2014 2336 2336 2280
                                 2280 57.00
                                             32 2358
                                                       -78 -56 21.50
```

```
## 69 10/3/2014 2297 2311 2288 2294 31.81 32 2347 -53 -3 35.69
## 70 10/6/2014 2292 2304 2281 2288 22.50 32 2335 -47 -4 31.50
## [1] ""
## [1] "RDSB.L.csv"
           Date Open High Low Close
                                        tr atr
                                                 MA diff
                                                          OC
                                                                 Tog
                                                      -30 -42 -11.50
## 61 9/23/2014 2504 2504 2458
                                2463 46.00
                                            33 2493
## 62 9/24/2014 2462 2477 2446
                                2463 31.37
                                            33 2487
                                                     -24
                                                            1
                                                      -52 -40
## 63 9/25/2014 2468 2470 2419
                                2428 51.00
                                            34 2480
                                                               10.00
## 64 9/26/2014 2434 2440 2407
                                2435 33.40
                                            34 2475
                                                      -40
                                                            2
                                                               34.50
                                                     -23
## 65 9/29/2014 2439 2453 2429
                                2449 24.00
                                            34 2472
                                                          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
                                                               14.50
## 69 10/3/2014 2378 2398 2368
                                2384 33.00
                                            36 2434
                                                     -50
                                                           5
                                                               36.50
## 70 10/6/2014 2388 2391 2363
                                2372 28.32
                                            35 2421
                                                     -49 -16
                                                              29.80
## [1] ""
## [1] "RIO.L.csv"
           Date Open High Low Close
                                         tr atr
                                                  MA diff
                                                                 Tog
                                             64 3190
## 61 9/23/2014 3110 3116 3057
                                3108
                                      59.50
                                                      -82
                                                           -273.50
## 62 9/24/2014 3160 3185 3120
                                3182
                                      77.00
                                             65 3187
                                                       -4
                                                           22
                                                                2.00
                                                      -72 -60
## 63 9/25/2014 3165 3168 3090
                                3105
                                      92.50
                                             67 3177
                                                               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
                                2988 140.00
                                             69 3081
                                                      -93 -33 -9.00
## 69 10/3/2014 3014 3022 2926
                                             70 3058 -108 -64 36.50
                                2950 95.00
## 70 10/6/2014 2955 3022 2936
                                2997 86.50 72 3052
                                                      -55 42 30.00
## [1] ""
## [1] "RRS.L.csv"
##
           Date Open High Low Close
                                         tr atr
                                                  MA diff
## 61 9/23/2014 4287 4349 4252
                                4312
                                      97.03
                                             94 4508 -196
                                                           25 158.97
## 62 9/24/2014 4340 4365 4314
                                4327
                                      53.00
                                             91 4469 -142 -13 104.00
## 63 9/25/2014 4292 4292 4163
                                4249 164.00
                                             96 4429 -180 -43 137.00
## 64 9/26/2014 4253 4344 4195
                                4214 149.00 100 4388 -174 -39
                                                                44.00
                                4249 69.00
## 65 9/29/2014 4215 4252 4183
                                            98 4349 -100
                                                           34
                                                                97.00
## 66 9/30/2014 4215 4257 4159
                                4209
                                      98.00
                                             98 4316 -107
## 67 10/1/2014 4183 4184 4141
                                             95 4276 -122 -29
                                4154
                                      68.00
                                                                92.00
                                4155
                                                      -94
## 68 10/2/2014 4155 4182 4123
                                      59.00
                                             93 4249
                                                             0
                                                                67.00
                                             92 4222 -131 -54
## 69 10/3/2014 4145 4159 4076
                                4091 83.00
                                                                63.00
## 70 10/6/2014 4106 4180 4072 4153 107.22
                                            93 4211
                                                      -58
                                                                31.48
## [1] ""
## [1] "SAB.L.csv"
##
           Date Open High Low Close
                                        tr atr
                                                 MA diff
                                                          DC
                                                                 Tog
## 61 9/23/2014 3506 3506 3440
                                3446 67.00 184 3532
                                                     -86 -60
                                                               26.50
## 62 9/24/2014 3440 3490 3421
                                3484 69.34 175 3535
                                                     -50
                                                          45
                                                               45.00
## 63 9/25/2014 3496 3496 3405
                                3416 91.50 169 3535 -118 -80
                                                               38.50
## 64 9/26/2014 3420 3424 3372
                                3403 53.00 161 3535 -132 -17 110.50
## 65 9/29/2014 3404 3424 3378
                                3422 47.00 153 3503
                                                     -81
                                                          18
                                                              78.50
## 66 9/30/2014 3420 3442 3391
                                3428 51.50 146 3480
                                                     -52
                                                           8
                                                               37.50
## 67 10/1/2014 3435 3440 3362
                                3383 77.50 141 3460
                                                     -77 -52
                                                               20.00
## 68 10/2/2014 3380 3392 3336
                                3338 56.00 135 3440 -102 -42
## 69 10/3/2014 3355 3403 3328
                                3382 74.50 130 3421
                                                     -38
                                                          28
                                                              18.00
## 70 10/6/2014 3390 3408 3359 3375 48.96 125 3408 -33 -16
```

```
## [1] ""
## [1] "SDR.L.csv"
##
           Date Open High Low Close
                                          tr atr
                                                    MA diff
## 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
                                                        -30
                                                               9
## 63 9/25/2014 2384 2403 2380
                                 2393
                                       23.32
                                              40 2423
                                                                  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
                                                                    4
## 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
## 70 10/6/2014 2371 2380 2343
                                 2351
                                       37.00
                                              41 2380
                                                        -29
                                                             -20
## [1] ""
## [1] "SHP.L.csv"
##
           Date Open High Low Close
                                         tr atr
                                                   MA diff
## 61 9/23/2014 5025 5155 4884
                                 5100 346.0 101 5256 -156
                                                            75 101.01
## 62 9/24/2014 5075 5205 5070
                                 5185 135.0 103 5254
                                                       -69 110
## 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
                                                                 2.00
## 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
## 70 10/6/2014 5460 5470 5405
                                 5430 65.0 128 5298
                                                       132 -30 107.00
## [1] ""
## [1] "SSE.L.csv"
##
           Date Open High Low Close
                                                   MA diff
                                                            OC
                                                                  Tog
                                         tr atr
## 61 9/23/2014 1532 1534 1506
                                 1509 27.80
                                                           -23
                                              24 1498
                                                        11
                                                                  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
                                                         8
                                                            -5
                                                                  6.10
## 65 9/29/2014 1522 1540 1512
                                 1539 27.90
                                              23 1519
                                                        20
                                                            17
                                                                -6.90
## 66 9/30/2014 1540 1553 1539
                                                             7
                                 1547 14.00
                                              23 1524
                                                        23
                                                                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
## 69 10/3/2014 1503 1521 1503
                                                        -9
                                 1514 28.00
                                             25 1523
                                                                  2.00
                                                            11
## 70 10/6/2014 1519 1524 1508
                                 1514 16.00
                                             24 1522
                                                        -8
                                                            -5
                                                                -2.00
## [1] ""
## [1] "SVT.L.csv"
##
           Date Open High Low Close
                                         tr atr
                                                   MA diff
                                                            OC Tog
## 61 9/23/2014 1937 1937 1878
                                 1882 59.00
                                             31 1937
                                                       -55
                                                           -55
                                                                  0
## 62 9/24/2014 1878 1889 1864
                                 1888 25.00
                                                       -41
                                             31 1929
                                                            10
                                                                40
## 63 9/25/2014 1892 1905 1858
                                 1867 47.00
                                              32 1920
                                                       -53 -25
                                                                15
## 64 9/26/2014 1869 1881 1860
                                                       -38
                                 1874 21.00
                                              31 1912
                                                             5
                                                                31
## 65 9/29/2014 1875 1878 1855
                                 1877 23.00
                                              30 1904
                                                       -27
                                                             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
## 68 10/2/2014 1853 1853 1814
                                 1814 39.00
                                              30
                                                1881
                                                       -67
                                                           -39
                                                                28
                                              33 1873
## 69 10/3/2014 1825 1880 1822
                                 1867 66.00
                                                        -6
                                                            42
                                                                -7
## 70 10/6/2014 1868 1881 1855
                                 1874 26.00
                                             32 1867
                                                         7
## [1] ""
## [1] "TPK.L.csv"
```

```
Date Open High Low Close
                                         tr atr
                                                  MA diff
                                                           OC
                                                                  Tog
## 61 9/23/2014 1722 1722 1678
                                 1690 44.00
                                             29 1682
                                                        8 -32
                                                               -4.00
                                             29 1684
## 62 9/24/2014 1679 1700 1675
                                 1700 25.00
                                                       16
                                                           21
## 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
## 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
## 70 10/6/2014 1656 1659 1632
                                 1650 26.50
                                             33 1663
                                                      -13
                                                           -6
                                                                 4.00
## [1] ""
## [1] "ULVR.L.csv"
##
           Date Open High Low Close
                                         tr atr
                                                  MA diff
## 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
                                                       -70 -26 38.00
## 63 9/25/2014 2578 2584 2547
                                 2552 37.00
                                             34 2622
## 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
                                             34 2569
                                                       -47 -25 22.00
## 69 10/3/2014 2533 2547 2522
                                 2542 24.99
                                                      -21
                                             33 2563
                                                             9 16.01
## 70 10/6/2014 2554 2561 2516
                                 2548 44.42
                                             34 2558
                                                      -10
                                                           -6 - 2.70
## [1] ""
## [1] "WEIR.L.csv"
##
           Date Open High Low Close tr atr
                                               MA diff
                                                        OC Tog
## 61 9/23/2014 2584 2591 2510
                                 2515 83
                                          50 2646 -131 -69
                                                             55
                                                          2 105
## 62 9/24/2014 2512 2522 2487
                                 2514 35
                                          49 2627 -113
## 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
                                                             23
## 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
                                                             46
## 68 10/2/2014 2425 2428 2343
                                 2343 87
                                          56 2514 -171
                                                       -82
                                                             86
## 69 10/3/2014 2354 2406 2354
                                 2359 63
                                          56 2486 -127
                                                          5
                                                             80
## 70 10/6/2014 2368 2388 2346
                                 2368 42
                                          55 2464
## [1] ""
## [1] "WOS.L.csv"
##
           Date Open High Low Close
                                                  MA diff
                                                          OC
                                         tr atr
                                                                  Tog
## 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
                                 3276 58.00
                                             54 3294
## 64 9/26/2014 3275 3290 3232
                                                      -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
                                                               -4.00
## 70 10/6/2014 3265 3302 3256
                                 3278 50.00
                                             58 3262
                                                        16
                                                            13
                                                               -6.00
## [1]
      11 11
## [1] "WTB.L.csv"
           Date Open High Low Close tr atr
##
                                                MA diff OC Tog
## 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
                                                 6 74 -80
                                       73 4151
## 70 10/6/2014 4164 4176 4132 4140 44 71 4140
                                                 0 -24 -36
## [1] ""
```