## 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
setwd("D:/VM Share/aaStocks")
path = 'D:/VM Share/aaStocks'
file.names <- dir(path, pattern =".csv")
for(i in 1:length(file.names)){
  file <- read.table(file.names[i], header=F, sep=",", stringsAsFactors=FALSE)
  file <- file[,c(1,2,3,4,5)]
  colnames(file) <- c('Date', 'Open', 'High', 'Low', 'Close')</pre>
  file <- GetStock(file,10)</pre>
  print(file.names[i])
  print(tail(file))
  print("")
}
## [1] "ABF.L.csv"
           Date Open High Low Close
                                         tr atr
                                                  MA diff
                                                            OC Tog
## 55 15/9/2014 2634 2660 2622
                                 2632 39.00
                                             59 2767 -135
                                                            -2 107
## 56 16/9/2014 2632 2636 2593
                                             58 2743 -127 -16 107
                                 2616 43.00
## 57 17/9/2014 2630 2651 2618
                                 2630 35.00
                                             56 2718
                                                       -88
                                                             0
                                                                67
## 58 18/9/2014 2632 2662 2623
                                 2659 39.00
                                             55 2691
                                                       -32
                                                            27
                                                                29
## 59 19/9/2014 2680 2727 2665
                                 2675 68.07
                                             56 2668
                                                         7
                                                            -5
                                                                -3
## 60 22/9/2014 2669 2713 2649
                                 2694 64.00
                                             57 2661
                                                        33
                                                            25 -12
## [1] ""
## [1] "AZN.L.csv"
           Date Open High Low Close
                                         tr atr
                                                  MA diff
                                                            OC
                                                                 Tog
## 55 15/9/2014 4516 4549 4497
                                 4545 52.25
                                             78 4558
                                                       -13
                                                            30
                                                                 9.0
## 56 16/9/2014 4537 4550 4460
                                 4512 89.50
                                             79 4555
                                                       -44 -26
                                                                 5.0
## 57 17/9/2014 4518 4534 4484
                                 4493 49.50
                                             77 4547
                                                       -54 -26
                                                                13.5
## 58 18/9/2014 4493 4556 4488
                                 4536 67.50
                                             76 4545
                                                        -8
                                                            44 -10.5
## 59 19/9/2014 4562 4600 4532
                                 4578 67.00
                                             76 4547
                                                        32
                                                            16 -14.5
## 60 22/9/2014 4568 4588 4526
                                 4578 62.50
                                             75 4548
                                                        30
                                                            10 -22.0
## [1] ""
## [1] "BATS.L.csv"
           Date Open High Low Close
                                                  MA diff
                                                            OC
                                                                  Tog
                                         tr atr
## 55 15/9/2014 3612 3650 3612
                                 3634 38.00
                                             45 3602
                                                        32
                                                            21
                                                                 9.50
## 56 16/9/2014 3640 3640 3589
                                 3602 51.00
                                             46 3605
                                                        -4 -38 -35.00
## 57 17/9/2014 3612 3650 3602
                                 3610 48.51
                                             46 3609
                                                           -3 -41.01
## 58 18/9/2014 3616 3619 3596
                                 3615 23.00
                                             44 3611
                                                         4 -2 -15.00
## 59 19/9/2014 3656 3656 3624
                                 3629 41.50
                                             44 3616
                                                        13 -28
                                                                8.50
## 60 22/9/2014 3635 3635 3586
                                 3618 48.50
                                             44 3617
                                                         0 -18 -18.00
## [1] ""
## [1] "CCL.L.csv"
##
           Date Open High Low Close
                                         tr atr
                                                  MA diff OC Tog
```

```
## 55 15/9/2014 2377 2386 2360
                                2382 26.00
                                             36 2358
                                                       24
                                                            5
                                2388 25.35
                                             35 2371
## 56 16/9/2014 2375 2390 2365
                                                           13
                                                       17
                                                               -6
## 57 17/9/2014 2390 2405 2371
                                2400 34.00
                                             35 2382
                                                       18
                                                           10 -11
## 58 18/9/2014 2401 2425 2381
                                                               -7
                                 2425 44.00
                                             35 2388
                                                       37
                                                           24
## 59 19/9/2014 2437 2487 2435
                                 2470 62.00
                                             37 2398
                                                       72
                                                           33
                                                               37
## 60 22/9/2014 2458 2460 2432
                                2437 38.00
                                             37 2403
                                                       34
                                                          -21
## [1] ""
## [1] "IHG.L.csv"
##
           Date Open High Low Close tr atr
                                                        OC Tog
                                               MA diff
## 55 15/9/2014 2358 2406 2344
                                2371 62
                                          38 2319
                                                    52
                                                        13
## 56 16/9/2014 2375 2375 2345
                                 2371 30
                                          37 2326
                                                    45
                                                        -4
                                                            19
## 57 17/9/2014 2375 2378 2358
                                                        -2
                                 2373 20
                                          36 2331
                                                    42
                                                            27
## 58 18/9/2014 2373 2413 2373
                                 2412 40
                                          36 2340
                                                    72
                                                        39
                                                            33
                                          37 2355
## 59 19/9/2014 2431 2454 2429
                                2445 42
                                                        14
                                                            74
## 60 22/9/2014 2444 2444 2416
                                2433 29
                                          36 2370
                                                    63 -11
                                                            46
## [1] ""
## [1] "IMT.L.csv"
           Date Open High Low Close
                                         tr atr
                                                  MA diff
                                                           0C
## 55 15/9/2014 2731 2765 2720
                                2764 44.56
                                             41 2692
                                                       72
                                                           33 28.44
## 56 16/9/2014 2760 2763 2734
                                2752 30.00
                                             40 2704
                                                       48
                                                           -8 30.00
## 57 17/9/2014 2765 2773 2748
                                2748 25.45
                                             39 2716
                                                       32 -17 31.55
## 58 18/9/2014 2750 2781 2745
                                2774 36.00
                                             39 2723
                                                           24 22.00
## 59 19/9/2014 2788 2790 2749
                                2771 41.00
                                             39 2732
                                                       39 -17 17.00
## 60 22/9/2014 2756 2771 2742 2751 29.20
                                             39 2740
                                                       11
                                                           -5 1.80
## [1] ""
## [1] "ITRK.L.csv"
##
           Date Open High Low Close tr atr
                                               MA diff
                                                        OC Tog
## 55 15/9/2014 2732 2745 2716
                                2738 29
                                          38 2780
                                                   -42
                                                         6
                                                            35
                                          39 2768
                                                  -71 -36
## 56 16/9/2014 2733 2733 2691
                                2697 47
                                                            35
## 57 17/9/2014 2703 2717 2641
                                 2646 76
                                          41 2751 -105 -57
                                                             34
## 58 18/9/2014 2649 2674 2636
                                 2650 38
                                          41 2736
                                                   -86
                                                            62
## 59 19/9/2014 2671 2684 2662
                                2674 34
                                          41 2723
                                                   -49
                                                         3
                                                            39
## 60 22/9/2014 2682 2682 2637
                                2645 45
                                          41 2708
                                                   -63 -37
## [1] ""
## [1] "JMAT.L.csv"
##
           Date Open High Low Close tr atr
                                               MA diff OC Tog
## 55 15/9/2014 3154 3167 3134 3138 36
                                         45 3177
                                                   -39 -16
## 56 16/9/2014 3141 3141 3064
                                3100 77
                                          47 3169
                                                   -69 -41
                                                             28
## 57 17/9/2014 3140 3163 3122
                                                   -31
                                3131 63
                                          48 3162
                                                        -9
                                                        -2
## 58 18/9/2014 3134 3141 3119
                                3132 22
                                          46 3153
                                                   -21
## 59 19/9/2014 3147 3150 3104
                                3104 46
                                          46 3145
                                                   -41 -43
## 60 22/9/2014 3095 3126 3071 3121 55
                                                        26
                                         47 3138
                                                   -17
                                                            12
## [1] ""
## [1] "NXT.L.csv"
           Date Open High Low Close
                                          tr atr
                                                   MA diff
                                                              OC
                                                                   Tog
## 55 15/9/2014 6935 6985 6926
                                6970
                                       58.95 100 7107 -137
                                                             35 122.0
## 56 16/9/2014 6965 6966 6855
                                 6865 115.00 101 7076 -211 -100 110.0
## 57 17/9/2014 6900 6929 6855
                                 6855
                                       74.25
                                              99 7044 -189
                                                            -45 114.8
## 58 18/9/2014 6850 6940 6843
                                 6910
                                       96.81
                                              99 7013 -103
                                                                 73.0
                                                             60
## 59 19/9/2014 6955 6985 6905
                                 6930
                                       80.00
                                              98 6986
                                                       -56
                                                            -25
                                                                   1.0
## 60 22/9/2014 6925 6940 6855
                                 6925
                                       85.00 97 6966
                                                       -41
                                                                 26.0
## [1] ""
## [1] "RB.L.csv"
##
           Date Open High Low Close
                                         tr atr
                                                  MA diff
```

```
## 55 15/9/2014 5385 5462 5385
                                 5460 76.8 74 5371
                                                             75
## 56 16/9/2014 5445 5495 5430
                                                      109
                                 5495
                                       65.0
                                             74 5386
                                                            50
                                                                 44
## 57 17/9/2014 5495 5540 5375
                                 5390 165.0
                                             80 5388
                                                         2 -105 -13
## 58 18/9/2014 5390 5430 5355
                                       75.0
                                                                -37
                                 5405
                                             80 5392
                                                        13
                                                             15
## 59 19/9/2014 5440 5480 5350
                                 5360 130.0
                                             84 5394
                                                       -34
                                                            -80
                                                                -86
## 60 22/9/2014 5355 5365 5305
                                 5345
                                      60.0
                                             82 5392
                                                       -47
                                                            -10
## [1] ""
## [1] "RDSB.L.csv"
##
           Date Open High Low Close
                                                  MA diff
                                                               Tog
                                         tr atr
                                                            ПC
                                                      -45
## 55 15/9/2014 2462 2480 2442
                                 2480 40.00
                                             34 2525
                                                            18 45.0
## 56 16/9/2014 2483 2501 2475
                                 2500 26.00
                                             33 2520
                                                      -20
                                                           16 19.0
## 57 17/9/2014 2509 2509 2481
                                 2484 28.00
                                             33 2513
                                                      -28 -24
                                                                4.0
## 58 18/9/2014 2490 2504 2472
                                 2494 32.00
                                             33 2507
                                                       -13
                                                             4
                                                               2.5
## 59 19/9/2014 2502 2522 2498
                                 2505 27.99
                                             33 2501
                                                         4
                                                             2 - 3.5
## 60 22/9/2014 2524 2525 2496
                                 2500 29.50
                                             32 2497
                                                         3 - 24 - 1.5
## [1] ""
## [1] "RIO.L.csv"
           Date Open High Low Close
                                         tr atr
                                                  MA diff
                                                            0C
## 55 15/9/2014 3201 3249 3184
                                 3235
                                       64.5
                                             63 3225
                                                        10
                                                           34 -40.5
## 56 16/9/2014 3230 3242 3202
                                 3232
                                       40.5
                                             62 3225
                                                        6
                                                             2 - 23.0
                                                        16 -24
## 57 17/9/2014 3264 3274 3232
                                 3240
                                       42.5
                                             60 3223
                                                                 9.0
## 58 18/9/2014 3230 3248 3202
                                 3230
                                       46.0
                                             59 3222
                                                             0 - 20.0
## 59 19/9/2014 3215 3220 3168
                                 3179
                                       62.0
                                             59 3218
                                                      -39 -36
                                                               -2.0
                                 3058 127.0 64 3202 -144 -72 71.5
## 60 22/9/2014 3130 3130 3052
## [1] ""
## [1] "RRS.L.csv"
##
           Date Open High Low Close
                                       tr atr
                                                MA diff
                                                         OC Tog
## 55 15/9/2014 4635 4669 4609
                                 4632
                                       60
                                           94 4767 -135
                                                         -3
                                                              98
                                       95
## 56 16/9/2014 4631 4637 4542
                                 4547
                                           94 4722 -175 -84
                                                              85
## 57 17/9/2014 4562 4591 4535
                                 4546
                                       56
                                           92 4682 -136 -16
## 58 18/9/2014 4525 4525 4414
                                 4430
                                      132
                                           94 4630 -200 -95 105
## 59 19/9/2014 4369 4422 4351
                                 4355
                                       79
                                           93 4592 -237 -14 170
## 60 22/9/2014 4321 4335 4261
                                 4265
                                       94
                                           93 4548 -283 -56 213
## [1] ""
## [1] "SAB.L.csv"
           Date Open High Low Close
##
                                         tr atr
                                                  MA diff OC
                                                               Tog
## 55 15/9/2014 3600 3857 3539
                                 3740 451.5 261 1419 2321 140 2120
## 56 16/9/2014 3684 3720 3540
                                 3661 199.5 257 1782 1879 -23 1758
## 57 17/9/2014 3650 3653 3572
                                 3577
                                       89.5 245 2137 1440 -74 1434
## 58 18/9/2014 3581 3592 3511
                                 3537
                                       81.0 233 2488 1049 -44 1023
## 59 19/9/2014 3560 3586 3537
                                 3577
                                       49.5 220 2842
                                                      735
                                                           16
## 60 22/9/2014 3565 3565 3492
                                 3507
                                      85.0 210 3190
                                                      317 -58
                                                                302
## [1] ""
## [1] "SDR.L.csv"
           Date Open High Low Close
                                                  MA diff
                                                            OC
                                         tr atr
                                                                 Tog
## 55 15/9/2014 2435 2450 2427
                                 2430 23.00
                                             35 2445
                                                      -15
                                                           -5 -5.00
## 56 16/9/2014 2429 2431 2394
                                 2408 37.00
                                             35 2440
                                                       -32 -21
                                                                9.00
                                                        -9
## 57 17/9/2014 2420 2443 2415
                                 2428 34.61
                                             35 2437
                                                             8 - 5.61
## 58 18/9/2014 2430 2451 2430
                                 2444 23.00
                                             34 2436
                                                        8
                                                            14 -6.00
## 59 19/9/2014 2465 2513 2463
                                 2466 69.00
                                             37
                                                2436
                                                        30
                                                             1 27.00
## 60 22/9/2014 2457 2474 2451
                                 2459 23.00
                                             36 2438
                                                       21
                                                             2 13.00
## [1] ""
## [1] "SHP.L.csv"
##
           Date Open High Low Close
                                          tr atr
                                                   MA diff
                                                                  Tog
```

```
## 55 15/9/2014 5290 5300 5255 5280 45.00 82 5127
                                                    153 -10 128.0
## 56 16/9/2014 5265 5295 5225
                               5285 70.15
                                           81 5164
                                                    121 20
                                                    131 50
## 57 17/9/2014 5285 5338 5265
                               5335 72.67
                                           80 5204
## 58 18/9/2014 5320 5365 5295
                               5320 70.00
                                           80 5234
                                                     86
                                                         0 61.0
## 59 19/9/2014 5365 5380 5280
                               5290 100.00 81 5260
                                                     30 -75
## 60 22/9/2014 5250 5305 5215 5230 89.80 82 5270 -40 -20 -34.8
## [1] ""
## [1] "ULVR.L.csv"
##
          Date Open High Low Close
                                               MA diff OC
                                      tr atr
                                                             Tog
                                                           1.00
## 55 15/9/2014 2688 2705 2682
                               2692 23.00
                                          32 2706
                                                  -14
                                                        4
## 56 16/9/2014 2696 2703 2679
                               2684 23.65
                                          31 2706 -22 -12 3.30
## 57 17/9/2014 2678 2685 2610
                               2619 75.00
                                          34 2698 -79 -59 13.00
## 58 18/9/2014 2611 2612 2585
                               2612 34.00
                                          34 2686 -74
                                                        1 74.00
## 59 19/9/2014 2620 2632 2604 2604 28.37 34 2674 -70 -16 41.63
## 60 22/9/2014 2602 2607 2594 2601 13.36 32 2661 -60 -1 53.64
## [1] ""
## [1] "WEIR.L.csv"
          Date Open High Low Close tr atr
                                            MA diff OC
## 55 15/9/2014 2678 2691 2660
                                                        19.4
                             2673 44 49 2710
                                                -37
                                                     -5
## 56 16/9/2014 2669 2673 2623
                               2644 50 49 2704
                                                -60 -25
                                                         31.0
## 57 17/9/2014 2648 2660 2620
                               2634 40
                                       48 2691
                                                -57 -14 31.0
## 58 18/9/2014 2631 2641 2624
                               2630 17
                                       46 2680
                                                -50 -1 39.0
## 59 19/9/2014 2690 2701 2640
                               2640 71
                                       48 2672
                                                -32 -50 -29.0
## 60 22/9/2014 2626 2631 2591 2593 49
                                       48 2663
                                                -70 -33 32.0
## [1] ""
## [1] "WOS.L.csv"
          Date Open High Low Close tr atr
                                            MA diff
                                                     OC Tog
                                                        -5
## 55 15/9/2014 3259 3271 3240
                               3254 36
                                       41 3266
                                                -12
                                                     -5
## 56 16/9/2014 3250 3256 3216
                                       41 3264
                                                     -3
                               3247 40
                                                -17
## 57 17/9/2014 3253 3302 3247
                               3282 55
                                       42 3265
                                                     29 -18
                                                 17
## 58 18/9/2014 3284 3362 3281
                               3362 81
                                       45 3274
                                                 88
                                                     78
                                                          7
## 59 19/9/2014 3372 3394 3311
                               3315 83 47 3279
                                                 36 -57
                                                        32
## 60 22/9/2014 3311 3343 3302 3343 41 47 3289
                                                 54
                                                    32 13
## [1] ""
## [1] "WTB.L.csv"
          Date Open High Low Close
                                     tr atr
                                              MA diff OC
## 55 15/9/2014 4246 4246 4189 4203 58.0 67 4370 -167 -43 124.0
## 56 16/9/2014 4206 4211 4145 4172 66.0 67 4350 -178 -34 139.0
## 57 17/9/2014 4210 4228 4173 4175 55.9
                                         66 4324 -149 -35
                                                           96.1
## 58 18/9/2014 4188 4264 4167 4264 97.0 68 4303
                                                  -39
                                                       76
                                                           39.0
## 59 19/9/2014 4300 4334 4257 4258 77.0 69 4281
                                                  -23 -42 -53.0
## 60 22/9/2014 4257 4265 4217 4248 48.0 68 4266 -18 -9
## [1] ""
```