

Table A.10 Points A and C for which profit is maximized

Security	The opening range time frame, minutes									
	4		10		20		30		40	
	A	C	A	C	A	C	A	C	A	C
RI	92	(88)	55	(98)	46	(96)	45	(89)	40	89
	85-95	(85-95)	55-65	(90-100)	45-55	(90-100)	40-50	(90-100)	35-45	90-100
Si	24	9	0	0	0	(20)	0	(0)	0	(20)
	20-30	5-15	10-20	0-10	0-10	(15-25)	5-15	(0-10)	0-10	(15-25)
BR	83	(86)	76	(78)	76	(58)	73	(53)	65	51
	80-90	(85-95)	70-80	(75-85)	70-80	(50-60)	65-75	(40-50)	60-70	(10-20)
ED	81	64	19	0	22	56	73	19	4	23
	80-90	60-70	20-30	60-70	15-25	50-60	65-75	15-25	65-75	15-25
SR	99	(8)	95	44	81	(68)	79	92	76	85
	90-100	(0-10)	90-100	40-50	75-85	(60-70)	70-80	90-100	70-80	55-65
GD	0	83	100	22	79	10	76	8	81	-
	90-100	80-90	90-100	15-25	80-90	5-15	70-80	0-10	75-85	-
SBER	78	44	71	19	63	23	55	19	51	4
	75-85	40-50	70-80	15-25	60-70	15-25	45-55	15-25	50-60	0-10
GAZP	94	(3)	94	(2)	86	(4)	88	(1)	54	(48)
	85-95	(0-10)	85-95	(0-10)	80-90	(5-15)	85-95	(0-10)	50-60	(45-55)
LKOH	46	8	38	6	13	(62)	11	3	2	1
	45-55	0-10	35-45	0-10	10-20	(45-55)	30-40	0-10	0-10	0-10
GMKN	67	16	54	0	64	12	64	-	49	-
	65-75	(10-20)	55-65	0-10	55-65	0-10	50-60	-	5-15	-
ROSN	25	1	24	3	4	56	2	67	0	0
	20-30	0-10	15-25	5-15	0-10	55-65	0-10	70-80	10-20	0-10
VTBR	69	2	32	14	30	(100)	2	(10)	2	51
	35-45	0-10	70-80	5-15	20-30	(90-100)	20-30	(10-20)	0-10	(20-30)
MGNT	61	(58)	59	2	4	(1)	21	60	12	35
	80-90	(85-95)	55-65	0-10	0-10	(0-10)	0-10	(55-65)	10-20	25-35

Comments:

- The 1st and 2nd lines for each security contain A and C values and their range, respectively.
- The values in bold correspond to the opening range time frame, which account for the maximum profit.
- Values for which the profit is negative are shown in parentheses.
- A dash means that there are too few trades (less than 30) and Point C cannot be reliably determined