

Table A.2 Trading indicators in case of opening at Point A and closing by stop loss at Point B or at the end of the trading day for SBER stocks

Opening range, minutes / ticks *	Level, ticks **	Number of trades	Percentage of profitable trades	P/I	Profit, ticks	Average profitable trade, ticks	Average losing trade, ticks
4 / 65	0-10	2408	35.4	1.00	52	149	82
	5-15	2402	37.5	1.01	1648	145	86
	10-20	2392	39.7	1.04	4988	141	89
	15-25	2374	41.9	1.06	7892	136	93
	20-30	2353	43.5	1.08	9711	133	95
	25-35	2329	44.7	1.09	11359	132	97
	30-40	2295	45.7	1.10	12695	130	99
	35-45	2254	46.8	1.11	13259	128	102
	40-50	2205	47.7	1.11	13369	126	104
	45-55	2151	48.4	1.12	13497	125	105
	50-60	2097	48.9	1.12	13488	124	106
	55-65	2041	49.3	1.13	14354	124	106
	60-70	1978	49.6	1.14	15005	124	107
	65-75	1908	49.9	1.15	15553	124	107
	70-80	1835	50.5	1.18	17077	123	107
	75-85	1769	51.2	1.19	17767	122	108
	80-90	1707	51.6	1.19	16875	121	109
85-95	1642	51.9	1.18	15932	121	111	
90-100	1578	52.0	1.18	15516	122	112	
	<b>0-100</b>	<b>2084</b>	<b>46.4</b>	<b>1.11</b>	<b>11834</b>	<b>129</b>	<b>101</b>
10 / 80	0-10	2394	42.0	1.06	8053	135	92
	5-15	2376	44.0	1.08	10661	132	96
	10-20	2350	45.7	1.11	13762	129	98
	15-25	2321	47.1	1.13	16117	127	100
	20-30	2286	48.1	1.14	16342	124	102
	25-35	2241	48.7	1.14	16110	123	103
	30-40	2188	49.5	1.15	17089	121	104
	35-45	2131	50.4	1.16	17243	119	105
	40-50	2074	50.7	1.15	16538	118	105
	45-55	2013	50.6	1.16	16531	118	104
	50-60	1947	50.5	1.16	16391	119	104
	55-65	1871	50.9	1.17	16707	119	105
	60-70	1791	51.8	1.20	18142	119	106
	65-75	1719	52.4	1.23	19810	119	106
	70-80	1657	52.7	1.24	20213	118	106
	75-85	1595	53.0	1.25	19823	118	107
	80-90	1529	53.3	1.25	19258	117	107
85-95	1461	53.5	1.26	18854	117	107	
90-100	1394	53.5	1.27	18538	118	107	
	<b>0-100</b>	<b>1960</b>	<b>49.8</b>	<b>1.17</b>	<b>16423</b>	<b>122</b>	<b>103</b>
20 / 96	0-10	2337	46.4	1.13	15669	126	97
	5-15	2304	48.0	1.14	16786	122	99
	10-20	2262	49.4	1.15	17374	118	100
	15-25	2212	50.2	1.16	17788	117	101

*Continued*

Table A.2 Trading indicators in case of opening at Point A and closing by stop loss at Point B or at the end of the trading day for SBER stocks (*Continued*)

Opening range, minutes / ticks *	Level, ticks **	Number of trades	Percentage of profitable trades	P/I	Profit, ticks	Average profitable trade, ticks	Average losing trade, ticks
	20-30	2153	50.8	1.17	18678	116	102
	25-35	2091	51.5	1.18	18974	114	103
	30-40	2027	52.0	1.19	18902	113	103
	35-45	1957	52.2	1.19	18713	113	103
	40-50	1890	52.1	1.20	18623	113	102
	45-55	1817	52.5	1.21	18929	112	102
	50-60	1741	53.0	1.23	19190	112	103
	55-65	1659	53.6	1.25	20085	112	103
	60-70	1585	53.8	1.27	20275	112	103
	65-75	1523	53.7	1.26	18892	113	104
	70-80	1463	53.6	1.24	17008	113	106
	75-85	1399	53.9	1.23	15740	113	107
	80-90	1333	54.1	1.22	14659	112	109
	85-95	1268	54.2	1.21	13657	112	109
	90-100	1207	54.6	1.23	13662	112	109
	<b>0-100</b>	<b>1799</b>	<b>52.0</b>	<b>1.20</b>	<b>17371</b>	<b>115</b>	<b>103</b>
30 / 106	0-10	2269	48.9	1.18	19772	119	96
	5-15	2219	50.0	1.18	18966	115	98
	10-20	2158	50.9	1.18	19045	112	98
	15-25	2092	51.6	1.19	19197	110	99
	20-30	2020	52.3	1.20	19401	109	100
	25-35	1950	52.8	1.22	19815	108	99
	30-40	1878	53.0	1.24	20395	108	98
	35-45	1807	53.0	1.26	21281	108	97
	40-50	1735	53.1	1.28	21715	109	97
	45-55	1655	53.5	1.30	22222	109	97
	50-60	1577	53.7	1.31	22009	109	97
	55-65	1509	53.9	1.32	21461	110	98
	60-70	1442	54.4	1.32	20941	110	99
	65-75	1377	54.7	1.33	20391	110	100
	70-80	1315	55.0	1.34	19874	110	100
	75-85	1251	55.0	1.33	18758	110	101
	80-90	1191	54.6	1.33	17750	110	100
	85-95	1138	54.7	1.35	17571	110	98
	90-100	1087	55.3	1.38	17746	108	97
	<b>0-100</b>	<b>1667</b>	<b>53.1</b>	<b>1.28</b>	<b>19873</b>	<b>110</b>	<b>98</b>
40 / 114	0-10	2178	50.2	1.16	16046	110	96
	5-15	2110	50.9	1.16	16028	108	97
	10-20	2039	51.6	1.18	17134	107	97
	15-25	1970	52.4	1.20	18338	105	96
	20-30	1897	52.9	1.23	19132	104	96
	25-35	1821	53.2	1.24	19473	104	95
	30-40	1751	53.1	1.24	18968	104	95
	35-45	1678	53.2	1.24	18250	105	96

*Continued*

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Opening range, minutes / ticks *	Level, ticks **	Number of trades	Percentage of profitable trades	P/l	Profit, ticks	Average profitable trade, ticks	Average losing trade, ticks
	40-50	1598	53.7	1.27	19466	106	96
	45-55	1521	54.4	1.33	21365	106	95
	<b>50-60</b>	1455	54.8	1.34	21486	105	95
	55-65	1398	54.8	1.34	20289	105	96
	60-70	1331	55.1	1.34	19520	105	97
	65-75	1258	55.5	1.34	18850	105	98
	70-80	1192	56.0	1.35	18180	105	99
	75-85	1129	56.2	1.37	18041	105	99
	80-90	1074	56.0	1.40	18349	107	97
	85-95	1024	56.2	1.45	19102	107	95
	90-100	970	56.9	1.50	19590	107	95
	<b>0-100</b>	<b>1548</b>	<b>54.0</b>	<b>1.30</b>	<b>18774</b>	<b>106</b>	<b>96</b>

Comments:

\* The size of the average opening range in ticks is indicated after slash

\*\* Breakout level above or below the opening range for potential Point A in ticks

The last line for each opening range time frame, marked in bold, averages the results for all breakout levels. The breakout level corresponding to maximum profit is highlighted in green and is equivalent to Point A.