

Table A.5 Trading indicators in case of opening at Point C and closing by stop loss at Point D 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	427	42.0	1.00	-59	111	81
	5-15	404	42.7	0.99	-194	112	84
	10-20	376	44.2	1.01	187	111	87
	15-25	354	45.1	1.02	330	111	89
	20-30	339	44.9	0.99	-99	112	91
	25-35	323	44.4	0.98	-381	113	93
	30-40	305	45.2	0.99	-160	114	94
	35-45	288	47.0	1.03	370	112	97
	40-50	274	48.2	1.04	570	111	99
	45-55	260	48.6	1.04	485	111	102
	50-60	247	49.2	1.02	257	111	106
	55-65	239	49.7	0.98	-336	110	111
	60-70	231	49.5	0.92	-1125	108	116
	65-75	222	49.4	0.87	-1723	107	120
	70-80	212	48.2	0.85	-1940	109	119
	75-85	200	46.7	0.83	-2080	114	119
	80-90	187	46.7	0.84	-1943	116	121
85-95	176	47.2	0.86	-1578	118	122	
90-100	169	47.2	0.87	-1478	120	124	
	0-100	277	46.5	0.95	-576	112	104
10 / 80	0-10	256	48.8	1.16	1759	103	85
	5-15	242	49.2	1.18	1884	105	86
	10-20	228	49.5	1.22	2190	107	86
	15-25	215	49.0	1.23	2193	109	85
	20-30	204	48.6	1.23	2087	111	86
	25-35	193	48.7	1.25	2074	113	86
	30-40	180	50.7	1.26	2124	112	92
	35-45	169	52.6	1.25	1980	111	98
	40-50	161	52.8	1.21	1653	111	102
	45-55	154	52.9	1.19	1435	110	104
	50-60	148	53.6	1.18	1325	109	106
	55-65	140	53.9	1.17	1175	109	110
	60-70	132	54.1	1.16	1113	110	112
	65-75	124	53.0	1.12	816	113	114
	70-80	116	53.0	1.10	636	113	116
	75-85	110	54.4	1.13	773	110	116
	80-90	106	54.4	1.14	805	111	116
85-95	101	54.5	1.16	833	113	117	
90-100	95	55.0	1.18	921	115	119	
	0-100	163	52.0	1.19	1459	110	102
20 / 96	0-10	127	50.8	0.92	-461	84	94
	5-15	117	53.6	0.97	-154	82	97
	10-20	108	54.5	1.01	34	81	96
	15-25	100	53.6	1.04	169	85	95
	20-30	92	52.3	1.02	77	88	96

Continued

Table A.5 Trading indicators in case of opening at Point C and closing by stop loss at Point D 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
	25-35	85	51.9	1.00	8	89	97
	30-40	79	52.4	1.01	23	90	98
	35-45	76	51.6	0.96	-128	89	99
	40-50	74	51.8	0.89	-398	86	103
	45-55	72	52.4	0.79	-787	80	112
	50-60	68	53.1	0.75	-933	78	117
	55-65	64	51.4	0.73	-977	81	116
	60-70	61	51.1	0.74	-901	84	118
	65-75	58	52.3	0.75	-851	84	122
	70-80	57	52.4	0.73	-912	82	125
	75-85	55	53.2	0.72	-927	81	129
	80-90	52	52.1	0.69	-952	79	125
	85-95	50	48.6	0.64	-1092	79	118
	90-100	47	47.0	0.61	-1179	82	120
	0-100	77	51.7	0.84	-567	83	109
30 / 106	0-10	78	56.3	1.05	170	91	112
	5-15	71	58.1	1.07	240	90	117
	10-20	65	57.5	1.12	354	95	115
	15-25	59	59.0	1.14	400	95	120
	20-30	55	58.7	1.13	346	96	122
	25-35	51	56.6	1.11	295	98	115
	30-40	49	55.2	1.08	200	98	112
	35-45	46	55.5	1.03	66	100	122
	40-50	44	55.3	1.00	-13	104	130
	45-55	42	52.5	0.94	-147	107	126
	50-60	41	50.2	0.86	-356	105	124
	55-65	41	49.3	0.80	-515	104	126
	60-70	40	49.1	0.77	-618	104	131
	65-75	39	47.2	0.72	-772	105	131
	70-80	39	44.1	0.68	-867	109	126
	75-85	37	44.2	0.68	-822	108	125
	80-90	35	44.9	0.72	-672	110	125
	85-95	32	43.7	0.77	-494	117	119
	90-100	30	47.1	0.84	-329	113	121
	0-100	48	51.8	0.92	-178	103	122
40 / 114	0-10	43	53.0	1.64	847	95	66
	5-15	39	49.7	1.53	698	105	68
	10-20	35	46.8	1.41	545	116	73
	15-25	32	45.7	1.42	533	124	73
	20-30	30	44.9	1.49	579	131	71
	0-30	38	49.1	1.52	676	110	70

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 C 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 C.