

Table A.9 Trading indicators in case of opening at Points A and C and closing by stop loss at Points B and D on any 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	3036	39.7	0.97	-4344	123	84
	5-15	2908	41.9	1.03	4016	126	89
	10-20	2785	43.6	1.08	11698	131	94
	15-25	2660	45.1	1.12	17791	134	98
	20-30	2549	46.3	1.16	22360	137	102
	25-35	2448	47.3	1.20	26871	141	106
	30-40	2347	48.1	1.24	31424	145	109
	35-45	2250	48.9	1.27	34769	148	111
	40-50	2163	49.1	1.28	34677	151	114
	45-55	2077	49.0	1.29	34982	154	115
	50-60	1996	49.0	1.30	35571	158	117
	55-65	1921	49.3	1.32	36164	160	118
	60-70	1848	49.2	1.32	36004	162	119
	65-75	1771	49.1	1.34	36184	166	119
	70-80	1690	49.2	1.36	36832	168	120
	75-85	1620	49.5	1.36	36300	169	122
	80-90	1560	49.6	1.36	34630	170	124
85-95	1502	49.5	1.36	33675	172	124	
90-100	1444	49.7	1.36	33209	174	126	
	0-100	2143	47.3	1.24	27108	152	111
10 / 80	0-10	2622	45.6	1.16	21210	132	96
	5-15	2507	46.8	1.20	27164	137	100
	10-20	2392	47.7	1.25	31903	143	104
	15-25	2289	48.2	1.29	36352	148	107
	20-30	2198	48.4	1.31	38184	152	109
	25-35	2110	48.7	1.32	38423	155	112
	30-40	2019	49.2	1.35	40233	158	113
	35-45	1935	49.1	1.37	41393	162	114
	40-50	1862	48.8	1.37	41132	167	116
	45-55	1796	48.6	1.38	40575	170	117
	50-60	1733	48.7	1.38	39788	172	119
	55-65	1657	48.9	1.39	39632	175	120
	60-70	1578	49.0	1.41	39658	178	121
	65-75	1508	48.8	1.42	39265	181	122
	70-80	1447	48.8	1.42	38586	184	124
	75-85	1392	49.2	1.43	38150	185	125
	80-90	1337	49.7	1.44	37594	185	127
85-95	1280	50.1	1.46	37650	187	128	
90-100	1220	50.1	1.47	37006	189	129	
	0-100	1842	48.6	1.35	36442	166	116
20 / 96	0-10	2221	48.8	1.38	44113	149	103
	5-15	2126	49.3	1.41	47013	154	106
	10-20	2036	49.5	1.43	48219	158	108
	15-25	1955	49.3	1.45	48550	163	110
	20-30	1873	49.5	1.47	49223	167	111

Continued

Table A.9 Trading indicators in case of opening at Points A and C and closing by stop loss at Points B and D on any 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	1795	49.8	1.48	49248	169	113
	30-40	1722	49.6	1.48	47792	172	114
	35-45	1656	49.2	1.47	45617	175	115
	40-50	1594	49.1	1.47	44604	178	117
	45-55	1528	49.3	1.49	44691	181	119
	50-60	1458	49.8	1.52	45682	184	121
	55-65	1387	50.1	1.55	46265	187	121
	60-70	1328	50.0	1.56	45022	190	122
	65-75	1280	49.9	1.54	42911	191	123
	70-80	1233	50.1	1.55	41783	191	124
	75-85	1182	50.6	1.57	41444	192	125
	80-90	1129	50.9	1.57	40258	192	127
	85-95	1078	50.8	1.56	38037	193	128
	90-100	1030	50.9	1.55	36094	193	129
	0-100	1563	49.8	1.50	44211	177	118
30 / 106	0-10	1998	50.1	1.45	48624	157	109
	5-15	1917	50.5	1.45	48358	160	112
	10-20	1832	50.3	1.46	47793	164	114
	15-25	1747	50.1	1.48	48131	169	114
	20-30	1671	49.8	1.50	48070	173	114
	25-35	1606	48.9	1.49	45730	178	114
	30-40	1542	48.1	1.48	44034	182	114
	35-45	1475	47.9	1.51	44471	187	114
	40-50	1409	47.9	1.53	44830	191	115
	45-55	1346	48.2	1.56	44987	194	116
	50-60	1288	48.7	1.58	44853	195	117
	55-65	1236	49.4	1.60	44471	195	119
	60-70	1183	49.9	1.60	43477	195	121
	65-75	1133	50.4	1.61	42424	195	123
	70-80	1086	50.9	1.62	41308	195	125
	75-85	1037	50.5	1.62	39604	198	125
	80-90	992	49.8	1.60	37288	202	126
	85-95	950	50.0	1.59	35765	204	128
	90-100	911	50.3	1.59	34705	204	130
	0-100	1392	49.6	1.54	43486	186	119
40 / 114	0-10	1794	49.4	1.50	50915	172	111
	5-15	1715	49.3	1.50	49405	175	113
	10-20	1637	49.6	1.52	48985	178	115
	15-25	1566	50.1	1.54	49474	180	117
	20-30	1498	50.0	1.56	49324	184	118
	25-35	1435	49.5	1.57	48618	188	118
	30-40	1379	49.1	1.58	47899	193	118
	35-45	1322	49.2	1.59	47309	196	119
	40-50	1263	49.2	1.61	46835	200	120
	45-55	1206	49.5	1.64	46930	202	121

Continued

Table A.9 Trading indicators in case of opening at Points A and C and closing by stop loss at Points B and D on any day for SBER stocks (*Continued*)

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
	50-60	1155	50.2	1.67	47034	202	122
	55-65	1112	50.6	1.67	45834	203	124
	60-70	1066	50.7	1.67	44204	204	126
	65-75	1018	50.9	1.65	42080	205	129
	70-80	974	50.9	1.63	39508	206	131
	75-85	928	50.9	1.62	37662	208	132
	80-90	886	51.2	1.62	36620	210	135
	85-95	846	51.5	1.64	35818	212	137
	90-100	804	51.1	1.64	34681	215	137
	0-100	1246	50.2	1.60	44570	196	123

Comments:

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

** Breakout level above or below the opening range 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 Point A is highlighted in green. The breakout level corresponding to the maximum profit in case of closing at Points B and D on any day is highlighted in blue.