
LOSER AKS 2017-04-12 EV3 R3 daily ATR 6.2% prev close 7.11 prev low 6.8 open 6.97 (-2.0% gap) trade -1.42% [stop]
6.9
6.8
6.7
6.6
10:00
11:00
12:00
13:00
14:00
15:00
16:00
7.10
7.05
7.00
6.95
6.90
6.85
6.80
6.75
best after the buy 6.9 (+0.29%) 9:45
VWAP
prev close 7.11
stop 6.796 (support 6.810 x0.998, 1.22% under)
+2% (give-back / C3 arms) 7.018
support bar 9:31
BUY 9:35 6.880 (trigger bar 9:34)
SELL 10:08 6.796 -1.42% [stop]
buy volume (tick rule)
sell volume
0
−200000
09:30
09:40
09:50
10:00
10:10
10:20
10:30
10:40

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time	open	high	low	close	volume	vol/avg15	buy vol	sell vol	buy% 1m	buy% 5m	buy% 15m	VWAP	vs VWAP	vs open	vs buy	
9:30	6.970	6.970	6.830	6.830	333,247	1.00x	43,873	157,486	22%	22%	22%	6.877	-0.68%	-2.01%		
9:31	6.830	6.870	6.810	6.820	242,836	0.73x	134,174	108,662	55%	40%	40%	6.858	-0.56%	-2.15%		support
9:32	6.830	6.890	6.830	6.886	139,899	0.49x	90,533	49,366	65%	46%	46%	6.860	+0.37%	-1.21%		
9:33	6.880	6.890	6.840	6.860	165,936	0.70x	98,925	67,011	60%	49%	49%	6.861	-0.01%	-1.58%		
9:34	6.870	6.890	6.860	6.880	71,342	0.32x	42,451	28,891	60%	50%	50%	6.862	+0.26%	-1.29%		TRIGGER
9:35	6.880	6.899	6.850	6.850	87,291	0.46x	30,952	56,339	35%	56%	49%	6.862	-0.18%	-1.72%	-0.44%	BUY
9:36	6.856	6.879	6.850	6.866	73,363	0.42x	67,423	5,940	92%	61%	52%	6.863	+0.05%	-1.49%	-0.21%	
9:37	6.860	6.890	6.850	6.860	84,644	0.53x	33,351	51,293	39%	57%	51%	6.863	-0.04%	-1.58%	-0.29%	
9:38	6.860	6.870	6.850	6.870	93,996	0.63x	52,220	41,776	56%	55%	51%	6.863	+0.10%	-1.44%	-0.15%	
9:39	6.870	6.870	6.830	6.830	178,666	1.24x	28,400	150,266	16%	41%	46%	6.861	-0.45%	-2.01%	-0.73%	
9:40	6.830	6.850	6.820	6.829	139,851	0.95x	47,822	92,029	34%	40%	45%	6.858	-0.43%	-2.02%	-0.74%	
9:41	6.829	6.860	6.810	6.810	130,969	0.89x	47,120	83,849	36%	33%	45%	6.856	-0.67%	-2.30%	-1.02%	
9:42	6.815	6.825	6.800	6.815	236,748	1.63x	108,317	128,431	46%	36%	45%	6.851	-0.52%	-2.22%	-0.94%	
9:43	6.819	6.850	6.819	6.850	95,226	0.63x	66,475	28,751	70%	38%	46%	6.850	-0.00%	-1.72%	-0.44%	
9:44	6.850	6.860	6.830	6.852	57,454	0.39x	32,561	24,893	57%	46%	46%	6.850	+0.03%	-1.69%	-0.40%	
9:45	6.853	6.900	6.850	6.890	114,359	0.80x	75,182	39,177	66%	52%	50%	6.852	+0.56%	-1.15%	+0.15%	
9:46	6.885	6.890	6.850	6.860	73,925	0.58x	20,706	53,219	28%	52%	48%	6.852	+0.11%	-1.58%	-0.29%	
9:47	6.850	6.870	6.840	6.850	263,035	2.26x	122,004	141,031	46%	52%	47%	6.852	-0.03%	-1.72%	-0.44%	
9:48	6.850	6.870	6.850	6.863	28,979	0.23x	25,654	3,325	89%	51%	46%	6.852	+0.16%	-1.53%	-0.25%	
9:49	6.870	6.877	6.840	6.840	50,128	0.43x	7,600	42,528	15%	47%	45%	6.852	-0.18%	-1.87%	-0.58%	
9:50	6.850	6.850	6.820	6.820	76,113	0.67x	8,892	67,221	12%	38%	44%	6.852	-0.46%	-2.15%	-0.87%	
9:51	6.820	6.840	6.820	6.835	80,569	0.71x	27,663	52,906	34%	38%	41%	6.851	-0.24%	-1.94%	-0.65%	
9:52	6.840	6.850	6.830	6.840	52,996	0.47x	19,115	33,881	36%	31%	41%	6.851	-0.16%	-1.86%	-0.58%	
9:53	6.840	6.840	6.820	6.835	56,621	0.51x	18,285	38,336	32%	26%	40%	6.851	-0.23%	-1.94%	-0.65%	
9:54	6.830	6.857	6.830	6.850	54,081	0.50x	27,038	27,043	50%	32%	43%	6.851	-0.01%	-1.72%	-0.44%	
9:55	6.843	6.850	6.820	6.835	73,361	0.73x	20,119	53,242	27%	35%	43%	6.850	-0.22%	-1.93%	-0.65%	
9:56	6.840	6.850	6.835	6.840	36,886	0.38x	6,686	30,200	18%	33%	43%	6.850	-0.15%	-1.87%	-0.58%	
9:57	6.840	6.840	6.810	6.819	63,380	0.70x	17,139	46,241	27%	31%	42%	6.849	-0.45%	-2.17%	-0.89%	
9:58	6.815	6.820	6.810	6.815	32,673	0.42x	23,348	9,325	71%	36%	41%	6.849	-0.50%	-2.22%	-0.94%	
9:59	6.810	6.820	6.810	6.820	67,511	0.91x	42,487	25,024	63%	40%	41%	6.848	-0.42%	-2.15%	-0.87%	
10:00	6.810	6.840	6.810	6.830	52,323	0.70x	24,684	27,639	47%	45%	39%	6.848	-0.26%	-2.01%	-0.73%	
10:01	6.820	6.830	6.820	6.820	9,739	0.14x	6,739	3,000	69%	51%	40%	6.848	-0.41%	-2.15%	-0.87%	
10:02	6.829	6.830	6.820	6.824	16,624	0.25x	11,684	4,940	70%	61%	38%	6.848	-0.34%	-2.09%	-0.81%	
10:03	6.825	6.840	6.820	6.835	26,310	0.52x	13,884	12,426	53%	58%	37%	6.848	-0.19%	-1.94%	-0.65%	
10:04	6.830	6.840	6.830	6.835	70,734	1.42x	37,806	32,928	53%	54%	40%	6.848	-0.18%	-1.94%	-0.65%	
10:05	6.840	6.840	6.830	6.840	38,326	0.75x	19,567	18,759	51%	55%	43%	6.847	-0.11%	-1.87%	-0.58%	

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10:06	6.840	6.840	6.820	6.830	100,514	2.06x	33,054	67,460	33%	46%	43%	6.847	-0.25%	-2.01%	-0.73%	
10:07	6.830	6.830	6.800	6.800	100,790	2.01x	22,002	78,788	22%	38%	41%	6.846	-0.67%	-2.44%	-1.16%	
10:08	6.809	6.812	6.780	6.780	384,841	7.22x	139,378	245,463	36%	36%	40%	6.841	-0.89%	-2.73%	-1.45%	SELL
10:09	6.790	6.810	6.773	6.785	115,399	1.53x	56,673	58,726	49%	37%	40%	6.839	-0.79%	-2.65%	-1.38%	
10:10	6.787	6.800	6.770	6.773	99,295	1.25x	42,128	57,167	42%	37%	41%	6.838	-0.94%	-2.82%	-1.55%	
10:11	6.770	6.785	6.770	6.780	91,528	1.13x	46,904	44,624	51%	39%	42%	6.837	-0.83%	-2.73%	-1.45%	
10:12	6.780	6.788	6.770	6.775	81,782	0.97x	36,800	44,982	45%	42%	43%	6.836	-0.89%	-2.80%	-1.53%	
10:13	6.780	6.790	6.770	6.780	99,854	1.16x	70,304	29,550	70%	52%	45%	6.834	-0.80%	-2.73%	-1.45%	
10:14	6.780	6.780	6.740	6.745	454,418	5.03x	108,914	345,504	24%	37%	38%	6.827	-1.20%	-3.23%	-1.96%	
10:15	6.745	6.760	6.740	6.755	44,792	0.39x	30,277	14,515	68%	38%	39%	6.826	-1.05%	-3.09%	-1.82%	