

# ИМПУЛЬСНАЯ ТОРГОВАЯ СИСТЕМА

как для детей

Часть 8



## 8. Отбор американских акций

По цене:  $\geq \$5$  (в зависимости от размера депо и стопа)

По ликвидности:  $\geq 500000$  среднедневной оборот

Принадлежность индексам

Наличие опционов

Бетта

Принадлежность отрасли

Дата отчетности

My Presets ▼ Order: Ticker ▼ Asc ▼ Signal: None (all stocks) ▼ Tickers: > [Filters ▲](#)

Filters: 6

Descriptive(4)

Fundamental

Technical(2)

All(6)

Exchange	Any <span>▼</span>	Index	Any <span>▼</span>	Sector	Any <span>▼</span>	Industry	Any <span>▼</span>	Country	USA <span>▼</span>
Market Cap.	Any <span>▼</span>	P/E	Any <span>▼</span>	Forward P/E	Any <span>▼</span>	PEG	Any <span>▼</span>	P/S	Any <span>▼</span>
P/B	Any <span>▼</span>	Price/Cash	Any <span>▼</span>	Price/Free Cash Flow	Any <span>▼</span>	EPS growth this year	Any <span>▼</span>	EPS growth next year	Any <span>▼</span>
EPS growth past 5 years	Any <span>▼</span>	EPS growth next 5 years	Any <span>▼</span>	Sales growth past 5 years	Any <span>▼</span>	EPS growth qtr over qtr	Any <span>▼</span>	Sales growth qtr over qtr	Any <span>▼</span>
Dividend Yield	Any <span>▼</span>	Return on Assets	Any <span>▼</span>	Return on Equity	Any <span>▼</span>	Return on Investment	Any <span>▼</span>	Current Ratio	Any <span>▼</span>
Quick Ratio	Any <span>▼</span>	LT Debt/Equity	Any <span>▼</span>	Debt/Equity	Any <span>▼</span>	Gross Margin	Any <span>▼</span>	Operating Margin	Any <span>▼</span>
Net Profit Margin	Any <span>▼</span>	Payout Ratio	Any <span>▼</span>	Insider Ownership	Any <span>▼</span>	Insider Transactions	Any <span>▼</span>	Institutional Ownership	Any <span>▼</span>
Institutional Transactions	Any <span>▼</span>	Float Short	Any <span>▼</span>	Analyst Recom.	Any <span>▼</span>	Option/Short	Optionable ar <span>▼</span>	Earnings Date	Any <span>▼</span>
Performance	Any <span>▼</span>	Performance 2	Any <span>▼</span>	Volatility	Any <span>▼</span>	RSI (14)	Any <span>▼</span>	Gap	Any <span>▼</span>
20-Day Simple Moving Average	Any <span>▼</span>	50-Day Simple Moving Average	Any <span>▼</span>	200-Day Simple Moving Average	Price below S <span>▼</span>	Change	Any <span>▼</span>	Change from Open	Any <span>▼</span>
20-Day High/Low	Any <span>▼</span>	50-Day High/Low	Any <span>▼</span>	52-Week High/Low	Any <span>▼</span>	Pattern	Any <span>▼</span>	Candlestick	Any <span>▼</span>
Beta	Over 1 <span>▼</span>	Average True Range	Any <span>▼</span>	Average Volume	Over 500K <span>▼</span>	Relative Volume	Any <span>▼</span>	Current Volume	Any <span>▼</span>
Price	Over \$5 <span>▼</span>	Target Price	Any <span>▼</span>	IPO Date	Any <span>▼</span>				Reset (6)

Overview Valuation Financial Ownership Performance Technical Custom Charts **Tickers** Basic TA News Snapshot Stats

Total: 154 #1

Highlight: [change today](#) | [perf week](#) | [perf month](#) | [perf quarter](#) | [perf half year](#) | [perf year](#) Auto Refresh: 3min | off **NEW**

Page 1/1 ▼

Quick Quote

Symbol	Last	Net...	Bid	Ask
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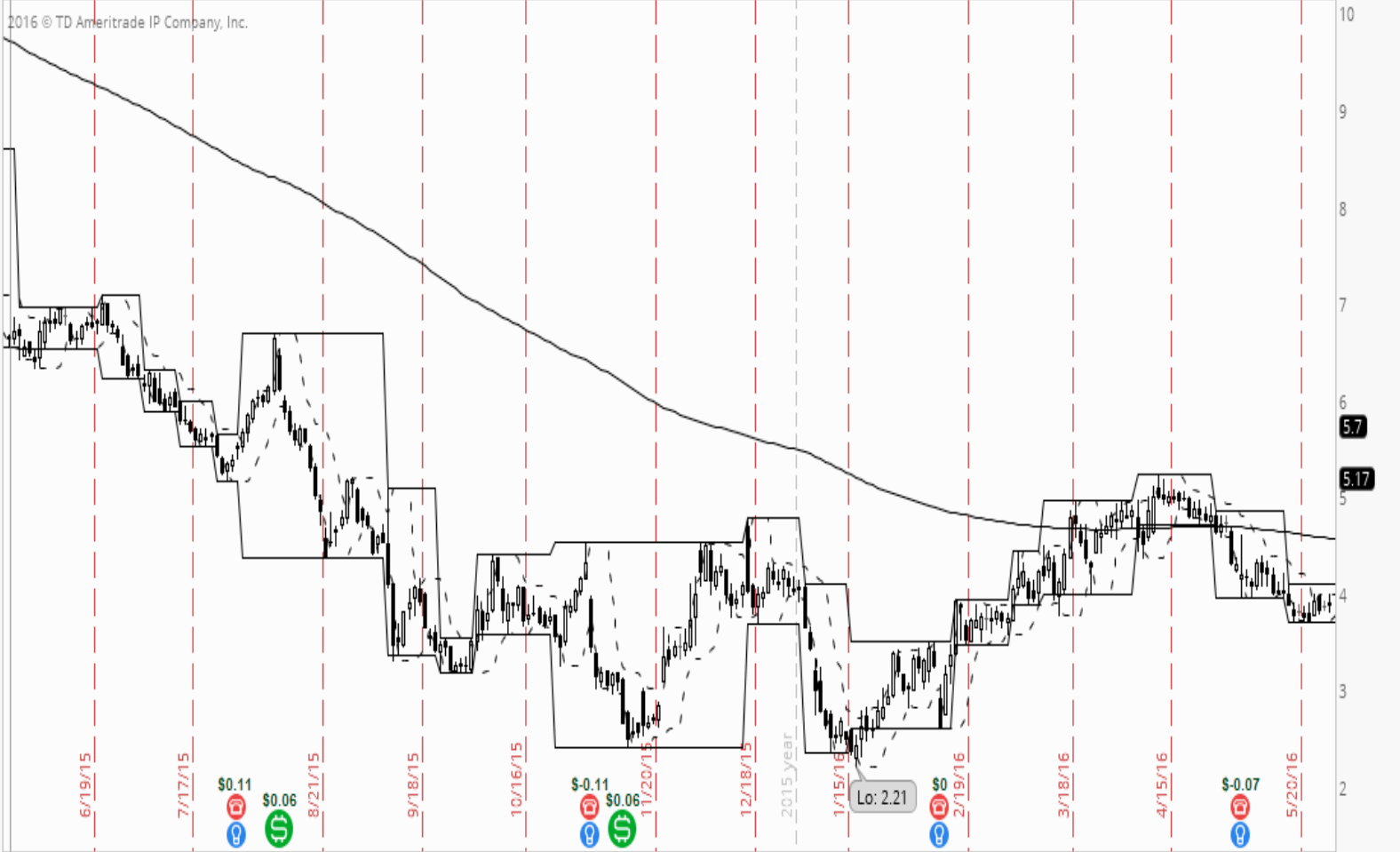
Watchlist 11

Symbol	Close	Volume	Rate...
FRED	20.20	1796.56	
PTLA	25.06	1237.06	
CVRR	10.65	577.38	
LOCK	23.87	397.92	
INVN	12.87	365.99	
GWR	69.90	274.62	
PES	6.95	185.39	
HCLP	19.45	143.02	
EXTR	5.00	132.58	
KKR	16.07	112.44	
HDSN	7.35	104.46	
IRDM	10.40	94.11	
MEG	18.80	90.48	
CVI	23.79	89.03	
NRF	15.30	77.43	
BID	40.37	56.2	
CLVS	45.35	55.64	
BBG	7.45	55.18	
NVDA	109.78	35.42	
EBS	33.59	34.68	
NCLH	43.51	34.48	
PBF	27.72	31.59	
COWN	16.15	28.97	
AVP	5.17	26.37	
CPE	15.60	23.73	
HALO	10.56	22.68	
NSC	109.28	18.87	
CAR	38.20	14.59	

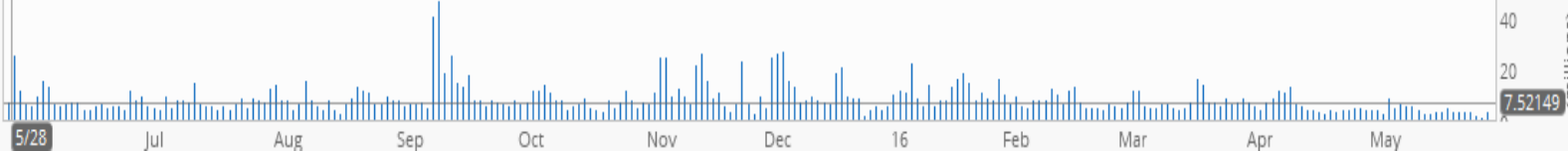
Watchlist <select watchlist>

AVP AVON PRODUCTS INC COM 5.17 -0.05 -0.96%

AVP 5y D D: 5/28/15 O: 6.66 H: 6.68 L: 6.55 C: 6.64 R: 0.13 MovAvgExponential (CLOSE, 200, 0) 9.72 PriceChannel (0, 4) 6.61 7.09 DarvasBox 8.6 6.55



Volume 7,554,771 Y: 7,521,491



## 9. Выбор опционов

Срок 2-3 мес

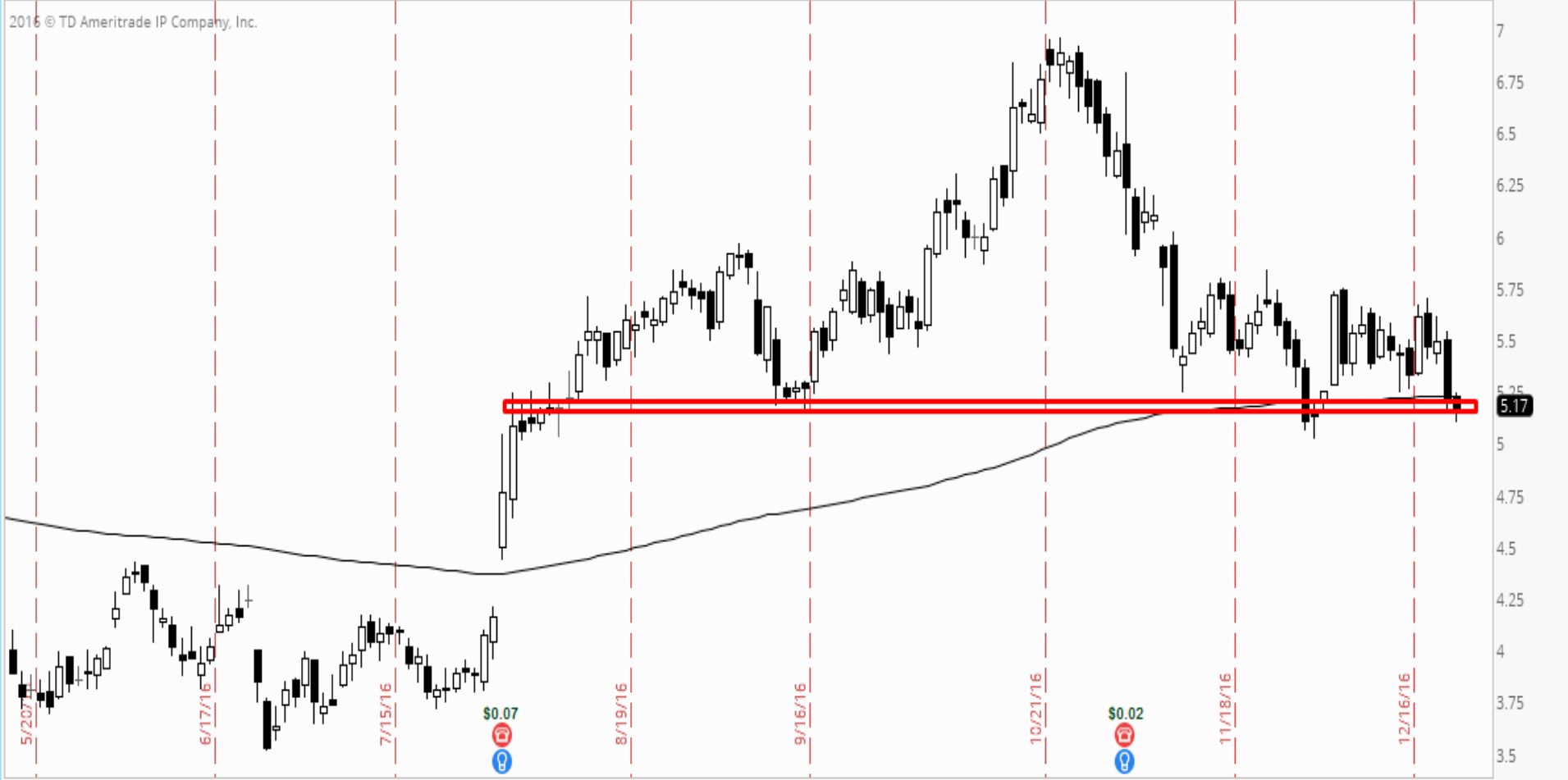
Страйк в деньгах

Дельта  $\geq 60$

Премия к цене  $\leq 30\%$

AVP 5y D D: 12/23/16 O: 5.23 H: 5.24 L: 5.11 C: 5.17 R: 0.13 MovAvgExponential (CLOSE, 200, 0) 5.23

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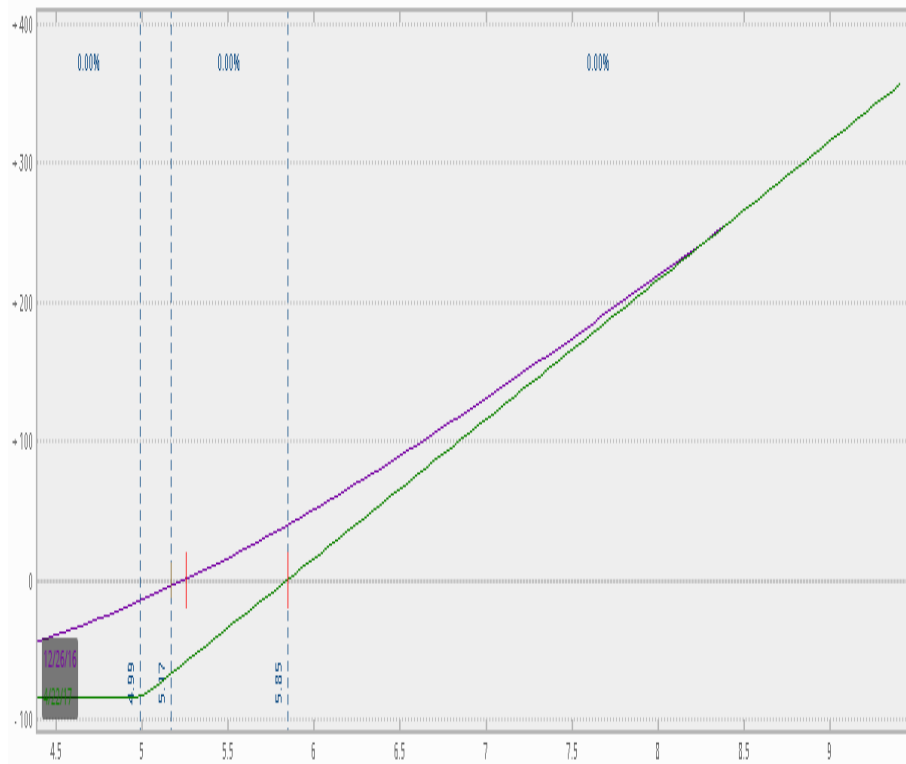
Volume 5,779,428





A	B	C	D	E
		call	put	
	Цена акции	5,17		
	Страйк	5		
	Цена опц	0,85		
	Действ.Стоим	0,17	0	
	Наценка, долл	0,68	0	
	Наценка,%	400%	#ДЕЛ/0!	
	8%	5,6	-	
	10%	5,7	-	
	-5%	4,9	-	

	B	C	D	E
		call	put	
	Цена акции	5,17		
	Страйк	4		
	Цена опц	1,5		
	Действ.Стоим	1,17	0	
	Наценка, долл	0,33	0	
	Наценка,%	28%	#ДЕЛ/0!	
	8%	5,6	-	
	10%	5,7	-	
	-5%	4,9	-	

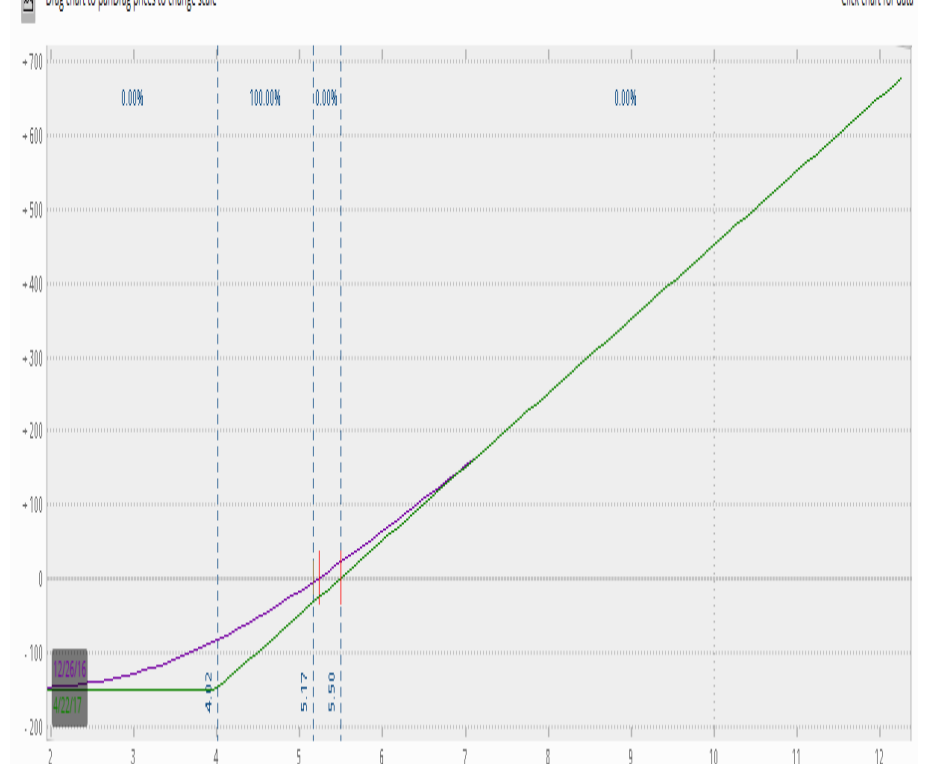
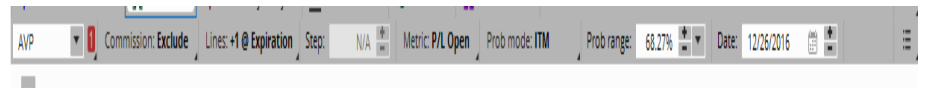


Price Slices

Positions and Simulated Trades

ALL Show All <no selected> Single Symbol Model: Bjerkund-Stensland Interest: 0.50% Date: 12/26/2016

	Spread	Side	Qty	Symbol	Exp	Strike Type	Price	Vol	Delta	BP Effect
AVP										
STK			0	AVP		STOCK	.00	61.52%	.00	-
SINGLE		BUY	+1	AVP 21 APR 17	5	CALL	.05	65.44%	59.21	-X



Price Slices

Positions and Simulated Trades

ALL Show All <no selected> Single Symbol Model: Bjerkund-Stensland Interest: 0.50% Date: 12/26/2016

	Spread	Side	Qty	Symbol	Exp	Strike Type	Price	Vol	Delta	BP Effect
AVP										
STK			0	AVP		STOCK	.00	61.53%	.00	-
SINGLE		BUY	+1	AVP 21 APR 17	4	CALL	1.50	75.78%	77.67	-X

AKS 5 y D

D: 12/23/16

O: 10.7

H: 10.82

L: 10.51

C: 10.7

R: 0.3

MovAvgExponential (CLOSE, 200, 0)

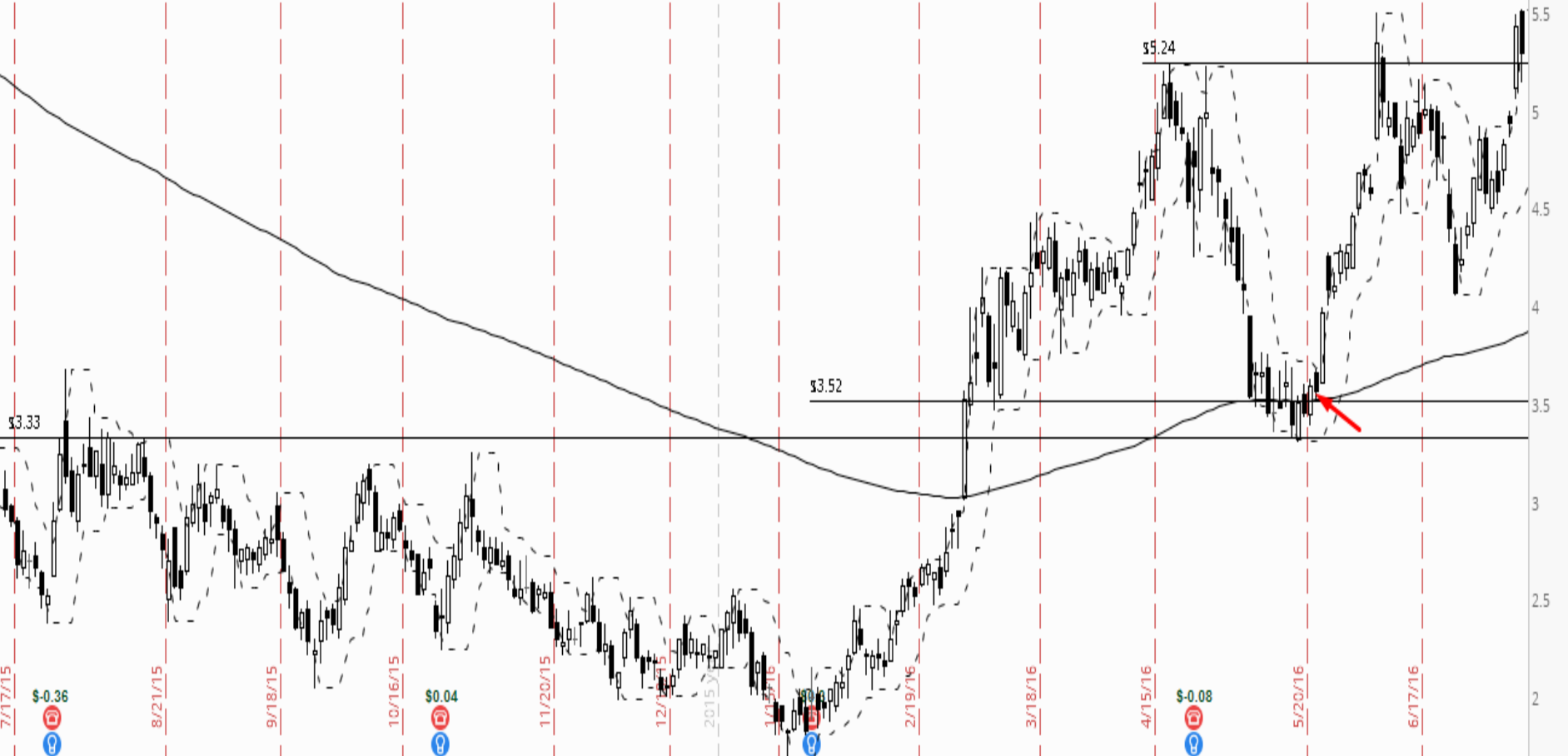
5.89

PriceChannel (0, 4)

10.05

11.09

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May 23, 2016 Trading Day

AKS 0 AK STL HLDG CORP COM 3.59 +.13 +3.76% ETB  $\Delta$  ±2.803

05/23/2016

Underlying

Last	Net Chng	Volume	Open	High	Low
3.59	+13	9,380,455	3.45	3.63	3.40

Option Chain Filter: Off Spread: Single Layout: Delta

CALLS

Strikes: 8

PUTS

Delta	Bid	Ask	Exp	Strike	Bid	Ask	Delta
15 JUL 16 (53) 100 230.48% (±3.291)							
16 SEP 16 (116) 100 195.01% (±4.799)							
.85	1.67	1.80	16 SEP 16	2	.14	.15	-.10
.80	1.29	1.39	16 SEP 16	2.5	.25	.28	-.18
.71	.95	1.06	16 SEP 16	3	.42	.46	-.27
.61	.71	.77	16 SEP 16	3.5	.66	.70	-.38
.50	.52	.56	16 SEP 16	4	.95	1.01	-.49
.40	.37	.41	16 SEP 16	4.5	1.28	1.39	-.58
.32	.25	.30	16 SEP 16	5	1.64	1.78	-.68
.25	.18	.22	16 SEP 16	5.5	2.08	2.20	-.74
16 DEC 16 (207) 100 160.36% (±5.764)							

	call	put
Цена акции	3,58	
Страйк	3,5	
Цена опц	0,77	
Действ. Стоим	0,08	0
Наценка, долл	0,69	0
Наценка, %	862%	#ДЕЛ/0!
8%	3,9	-
10%	3,9	-
-5%	3,4	-

	call	put
Цена акции	3,58	
Страйк	2,5	
Цена опц	1,39	
Действ. Стоим	1,08	0
Наценка, долл	0,31	0
Наценка, %	29%	#ДЕЛ/0!
8%	3,9	-
10%	3,9	-
-5%	3,4	-

May 23, 2016 Trading Day

AKS AK STL HLDG CORP COM **3.59** +13  
+3.76% ETB ±2.803 05/23/2016

Underlying

Last	Net Chng	Volume	Open	High	Low
3.59	+13	9,380,455	3.45	3.63	3.40

Option Chain Filter: Off Spread: Single Layout: Delta

CALLS

Strikes: 8

PUTS

	Delta	Bid	Ask	Exp	Strike	Bid	Ask	Delta
15 JUL 16 (53) 100								230.48% (±3.291)
16 SEP 16 (116) 100								195.01% (±4.799)
	.85	1.67	1.80	16 SEP 16	2	.14	.15	-.10
	.80	1.29	1.39	16 SEP 16	2.5	.25	.28	-.18
	.71	.95	1.06	16 SEP 16	3	.42	.46	-.27
	.61	.71	.77	16 SEP 16	3.5	.66	.70	-.38
	.50	.52	.56	16 SEP 16	4	.95	1.01	-.49
	.40	.37	.41	16 SEP 16	4.5	1.28	1.39	-.58
	.32	.25	.30	16 SEP 16	5	1.64	1.78	-.68
	.25	.18	.22	16 SEP 16	5.5	2.08	2.20	-.74
16 DEC 16 (207) 100								160.36% (±5.764)

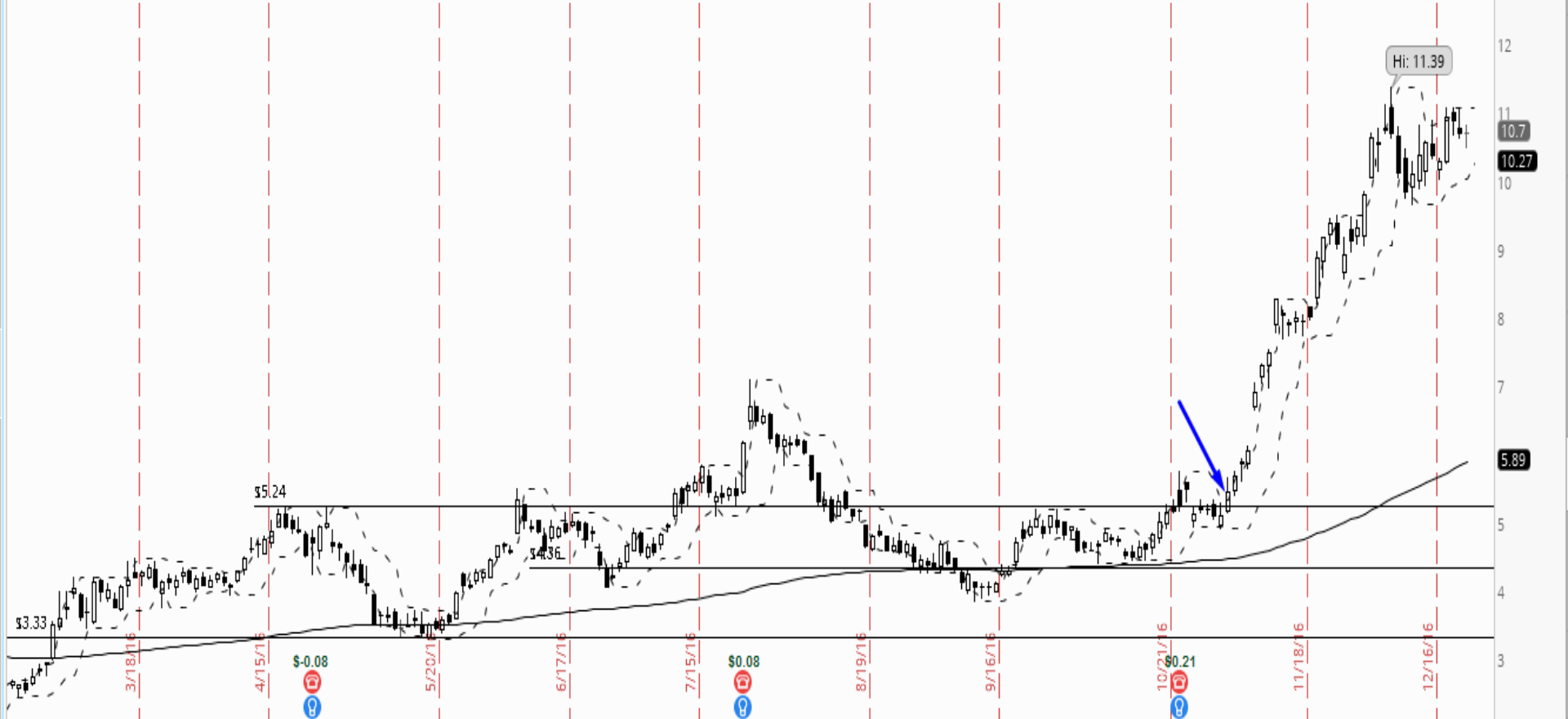
☒ Backtrades P/L Date: 06/14/2016

Spread	Side	Qty	Symbol	Exp	Strike	Type	Trade Date	Price	Delta	Theta	P/L Open
AKS											
SINGLE	BUY	+1	AKS	16 SEP 16	3.5	CALL	05/23/2016	.74	78.25	-.29	\$65.00
SINGLE	BUY	+1	AKS	16 SEP 16	2.5	CALL	05/23/2016	1.3400068	86.94	-.20	\$85.50

AKS AK STL HLDG CORP COM 10.70 -0.01 -0.09%

AKS 5 y D: 12/23/16 O: 10.7 H: 10.82 L: 10.51 C: 10.7 R: 0.3 MovAvgExponential (CLOSE, 200, 0) 5.89 PriceChannel (0, 4) 10.05 11.09

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Volume 8,057,238



November 3, 2016 Trading Day

AKS AK STL HLDG CORP COM 5.46 +.34 +6.64% ETB ±2.816

11/03/2016

Underlying

Last	Net Chng	Volume	Open	High	Low
5.46	+0.34	26,631,944	5.18	5.67	5.165

Option Chain Filter: Off Spread: Single Layout: Delta

CALLS

Strikes: 12



PUTS

Delta	Bid	Ask	Exp	Strike	Bid	Ask	Delta
20 JAN 17 (78) 100							175.88% (±4.453)
.88	2.00	2.09	20 JAN 17	3.5	.09	.11	-.09
.84	1.58	1.65	20 JAN 17	4	.16	.19	-.15
.76	1.23	1.28	20 JAN 17	4.5	.28	.32	-.23
.66	.92	.95	20 JAN 17	5	.48	.50	-.33
.55	.68	.70	20 JAN 17	5.5	.72	.76	-.44
.45	.49	.51	20 JAN 17	6	1.03	1.08	-.55
.28	.24	.28	20 JAN 17	7	1.75	1.86	-.72
.17	.12	.16	20 JAN 17	8	2.62	2.75	-.83
.11	.07	.10	20 JAN 17	9	3.60	3.70	-.87
.08	.05	.07	20 JAN 17	10	4.55	4.70	-.90

B	C	D	E
	call	put	
Цена акции	5,48		
Страйк	5		
Цена опц	0,95		
Действ. Стоим	0,48	0	
Наценка, долл	0,47	0	
Наценка, %	98%	#ДЕЛ/0!	
8%	5,9	-	
10%	6,0	-	
-5%	5,2	-	

B	C	D	E	F
	call	put		
Цена акции	5,48			
Страйк	4,5			
Цена опц	1,28			
Действ. Стоим	0,98	0		
Наценка, долл	0,3	0		
Наценка, %	31%	#ДЕЛ/0!		
8%	5,9	-		
10%	6,0	-		
-5%	5,2	-		

NOVEMBER 3, 2016 Trading Day

AKS  AK STL HLDG CORP COM 5.46 <sup>+34</sup><sub>+6.64%</sub> ETB  ±2.816

11/03/2016

Underlying

Last	Net Chng	Volume	Open	High	Low
5.46	+34	26,631,944	5.18	5.67	5.165

Option Chain Filter: Off Spread: Single Layout: Delta

CALLS

Strikes: 12

PUTS

Delta	Bid	Ask	Exp	Strike	Bid	Ask	Delta
20 JAN 17 (78) 100 175.88% (±4.453)							
.88	2.00	2.09	20 JAN 17	3.5	.09	.11	-.09
.84	1.58	1.65	20 JAN 17	4	.16	.19	-.15
.76	1.23	1.28	20 JAN 17	4.5	.28	.32	-.23
.66	.92	.95	20 JAN 17	5	.48	.50	-.33
.55	.68	.70	20 JAN 17	5.5	.72	.76	-.44
.45	.49	.51	20 JAN 17	6	1.03	1.08	-.55
.28	.24	.28	20 JAN 17	7	1.75	1.86	-.72
.17	.12	.16	20 JAN 17	8	2.62	2.75	-.83
.11	.07	.10	20 JAN 17	9	3.60	3.70	-.87
.08	.05	.07	20 JAN 17	10	4.55	4.70	-.90

☒ Backtrades P/L Date: 12/12/2016

Spread	Side	Qty	Symbol	Exp	Strike	Type	Trade Date	Price	Delta	Theta	P/L Open
AKS											
SINGLE	BUY	+1	AKS	20 JAN 17	5	CALL	11/03/2016	.935	97.54	-.28	\$396.79
SINGLE	BUY	+1	AKS	20 JAN 17	4.5	CALL	11/03/2016	1.2550082	97.89	-.28	\$414.62