

Table A.11 Comparison of different patterns in terms of profit and p/l averaged for breakout levels from 0 to 100 ticks

Security	Pattern	The opening range time frame, minutes									
		4		10		20		30		40	
		p/l	profit	p/l	profit	p/l	profit	p/l	profit	p/l	profit
RI	A	1.11	13600	1.14	16641	1.16	17986	1.18	18046	1.20	19556
	A, time exit	1.12	7360	1.25	16165	1.25	16682	1.25	15828	1.22	13341
	A, no stop	1.16	22456	1.19	23812	1.21	24430	1.22	22943	1.24	22611
	A, no wait	1.05	6393	1.04	5854	1.05	6928	1.05	5647	1.06	7099
	Failed A	2.91	1569	1519	2.87	1447	2.85	2.88	1411	2.87	1361
	C	0.83	-4907	0.82	-3816	0.79	-2803	0.76	-2363	1.07	249
	A&C+pivot	1.20	24114	1.23	26504	1.24	26005	1.24	25264	1.25	25286
	A&C+OR	1.11	17785	1.12	17180	1.09	12698	1.07	9670	1.13	15797
Si	A	1.44	95729	1.47	95609	1.43	81259	1.40	72535	1.39	65666
	A, time exit	1.37	43302	1.55	64670	1.38	45929	1.34	39013	1.45	48948
	A, no stop	1.31	76729	1.42	92661	1.42	82283	1.41	74905	1.40	67770
	A, no wait	1.44	97012	1.48	105952	1.48	103478	1.42	91147	1.41	87463
	Failed A	4.48	2149	4.16	1882	4.11	1794	4.10	1707	4.19	1700
	C	1.31	18925	1.11	5255	0.89	-3765	0.79	-5261	0.85	-2750
	A&C+pivot	1.49	98710	1.55	104013	1.54	98120	1.59	101001	1.65	104648
	A&C+OR	1.70	167299	1.68	155176	1.63	137255	1.64	130976	1.69	130663
BR	A	1.01	590	1.03	875	1.04	1338	1.08	2683	1.13	4409
	A, time exit	0.98	-934	0.97	-1352	1.00	-195	1.04	1034	1.08	1396
	A, no stop	1.04	1861	1.06	2535	1.07	2234	1.13	4038	1.17	5707
	A, no wait	1.01	663	1.00	153	0.98	-1177	0.97	-2130	1.00	-64
	Failed A	2.01	725	2.07	734	2.08	727	2.11	725	2.12	727
	C	0.53	-2272	0.51	-1671	0.65	-801	0.54	-834	0.53	-662
	A&C+pivot	1.06	3525	1.08	4392	1.08	4212	1.12	5462	1.13	5774
	A&C+OR	0.93	-4915	0.93	-4878	0.92	-5284	0.92	-4685	0.92	-4378
ED	A	1.02	82	1.05	628	1.06	915	1.09	836	1.09	755
	A, time exit	1.00	-458	1.04	429	1.10	990	1.16	1388	1.17	1564
	A, no stop	1.00	-836	1.03	8	1.04	544	1.07	620	1.07	667
	A, no wait	0.95	-1115	0.96	-652	0.97	-501	0.97	-534	0.97	-624
	Failed A	1.39	276	1.37	256	1.37	245	1.42	259	1.47	257
	C	1.1	107	1.08	62	1.21	171	1.81	515	1.84	568
	A&C+pivot	1.16	3415	1.17	3450	1.16	3124	1.18	3161	1.18	3035
	A&C+OR	0.93	-1973	0.96	-1068	0.97	-661	1.01	-72	1.03	187
SR	A	1.01	1041	1.04	4395	1.08	7874	1.12	10367	1.11	8125
	A, time exit	1.04	1793	1.14	8120	1.15	8906	1.23	12533	1.12	6497
	A, no stop	1.03	2656	1.05	5859	1.08	7917	1.09	8714	1.09	6639
	A, no wait	0.98	-3491	1.00	-324	1.03	3356	1.04	4998	1.06	7833
	Failed A	3.67	2064	3.60	1985	3.54	1882	3.50	1784	3.41	1646
	C	0.84	-2180	0.91	-719	0.88	-709	1.45	1150	1.43	681
	A&C+pivot	1.23	24196	1.27	26182	1.27	25213	1.31	26874	1.31	26396
	A&C+OR	1.13	16669	1.15	18422	1.23	24170	1.29	28071	1.33	29757

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Security	Pattern	The opening range time frame, minutes									
		4		10		20		30		40	
		p/l	profit	p/l	profit	p/l	profit	p/l	profit	p/l	profit
GD	A	0.96	-2424	0.99	-1238	1.01	-238	1.03	286	1.08	1640
	A, time exit	0.97	-916	0.92	-3006	1.05	253	1.14	2914	1.16	2981
	A, no stop	0.98	-1663	0.99	-818	1.01	-265	1.04	773	1.08	1873
	A, no wait	0.95	-3252	0.95	-2787	0.96	-2683	0.96	-2800	0.95	-3052
	Failed A	2.38	677	2.47	675	2.49	650	2.62	670	2.69	681
	C	2.64	2597	4.24	2732	2.39	1263	1.95	578	-	-
	A&C+pivot	1.13	7430	1.15	8171	1.17	8600	1.17	8145	1.18	7750
	A&C+OR	1.05	3041	1.06	3141	1.07	3634	1.05	2439	1.05	2583
SBER	A	1.11	11834	1.17	16423	1.20	17371	1.28	19873	1.30	18774
	A, time exit	1.07	3902	1.19	10545	1.21	11311	1.39	18365	1.31	13535
	A, no stop	1.07	7353	1.14	13600	1.17	15366	1.23	17349	1.26	16817
	A, no wait	1.06	6273	1.09	10430	1.15	16072	1.18	19113	1.20	20149
	Failed A	4.17	1404	3.77	1217	3.72	1162	3.74	1095	3.57	993
	C	0.95	-576	1.19	1459	0.84	-567	0.92	-178	1.52	676
	A&C+pivot	1.34	31744	1.36	31500	1.40	32214	1.44	32741	1.47	32529
	A&C+OR	1.25	31959	1.33	37296	1.44	41731	1.50	42041	1.57	43521
GAZP	A	1.09	12619	1.11	15295	1.16	18744	1.19	20969	1.21	20814
	A, time exit	1.08	5956	1.13	10245	1.18	13977	1.21	14494	1.22	14681
	A, no stop	1.05	7677	1.07	10660	1.11	13199	1.14	15323	1.18	17668
	A, no wait	1.05	7466	1.08	11629	1.11	16058	1.14	20358	1.18	25744
	Failed A	4.98	1696	4.69	1552	4.71	1450	4.70	1418	4.48	1252
	C	0.74	-6770	0.76	-3578	0.79	-1533	0.62	-1370	0.52	-1290
	A&C+pivot	1.16	22578	1.20	26446	1.23	27496	1.25	27867	1.26	27243
	A&C+OR	1.13	23859	1.13	22853	1.16	23958	1.17	22932	1.26	31850
LKOH	A	0.94	-1777	0.94	-1313	0.97	-198	1.01	276	1.07	726
	A, time exit	0.90	-1546	0.90	-1222	0.94	-482	1.00	-122	1.05	-33
	A, no stop	1.00	-712	1.00	-301	1.02	841	1.03	731	1.08	1063
	A, no wait	0.91	-2858	0.92	-2389	0.90	-2216	0.91	-1982	0.93	-1304
	Failed A	1.68	321	1.64	300	1.64	256	1.73	246	1.67	228
	C	0.96	47	0.98	37	0.61	-971	1.01	5	1.02	28
	A&C+pivot	0.94	-2225	0.98	-976	1.04	453	1.06	868	1.06	875
	A&C+OR	0.94	-2088	0.96	-1053	1.00	328	1.07	1833	1.13	2658
GMKN	A	1.01	408	1.04	1855	1.11	4361	1.12	4218	1.13	4295
	A, time exit	0.98	-1041	1.05	1362	1.21	5592	1.12	3275	1.13	3378
	A, no stop	1.01	505	1.02	710	1.08	3368	1.08	2858	1.10	3158
	A, no wait	0.98	-817	1.00	610	1.04	2444	1.06	3486	1.07	4024
	Failed A	2.94	1242	2.88	1139	2.82	1040	2.76	947	2.77	900
	C	0.81	-781	1.93	1669	2.76	1218	-	-	-	-
	A&C+pivot	1.15	8482	1.18	9130	1.22	9784	1.23	9718	1.22	8808
	A&C+OR	1.12	7774	1.18	10364	1.30	13736	1.35	14626	1.40	15544

Continued

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Security	Pattern	The opening range time frame, minutes									
		4		10		20		30		40	
		p/l	profit	p/l	profit	p/l	profit	p/l	profit	p/l	profit
ROSN	A	1.02	901	1.03	1522	1.05	1875	1.07	1982	1.04	1332
	A, time exit	0.96	-508	1.01	494	1.04	1120	1.05	1261	1.01	826
	A, no stop	1.02	115	1.03	1139	1.05	1693	1.06	1745	1.04	1220
	A, no wait	1.01	296	1.03	1056	1.03	1631	1.03	2026	1.03	2014
	Failed A	2.10	434	2.01	385	2.13	348	1.98	312	1.96	279
	C	1.13	1647	1.04	532	1.08	158	1.25	246	1.34	414
	A&C+pivot	1.05	1653	1.09	3062	1.10	3334	1.12	3613	1.14	3778
	A&C+OR	1.08	3653	1.10	4298	1.13	4707	1.21	6446	1.29	7705
VTBR	A	1.00	-400	1.02	946	1.08	3446	1.09	3170	1.10	3034
	A, time exit	0.98	-977	1.03	640	1.13	2995	1.11	2900	1.13	3167
	A, no stop	0.96	-3247	1.00	-753	1.06	2440	1.07	2483	1.08	2342
	A, no wait	0.96	-2417	0.99	-603	1.04	2447	1.06	3543	1.07	3898
	Failed A	2.79	874	2.85	867	2.65	765	2.67	752	2.57	670
	C	1.01	334	0.75	-1178	0.65	-1043	0.76	-409	0.90	-143
	A&C+pivot	1.10	5006	1.13	6248	1.16	7148	1.17	6893	1.16	6451
	A&C+OR	1.16	10052	1.20	11293	1.29	13242	1.33	13561	1.37	13582
MGNT	A	0.99	-1244	1.03	1478	1.09	4018	1.12	4551	1.16	5088
	A, time exit	0.94	-2355	0.99	-479	1.08	2895	1.07	2109	1.08	2231
	A, no stop	1.03	702	1.10	4031	1.17	7133	1.20	6844	1.21	6076
	A, no wait	1.01	695	1.04	2360	1.05	3691	1.07	4453	1.07	4553
	Failed A	3.94	961	3.70	818	3.59	743	3.61	693	3.42	611
	C	0.96	-651	0.93	-626	0.71	-1365	0.77	-688	1.18	235
	A&C+pivot	1.01	383	1.05	2545	1.13	5575	1.14	5471	1.17	6307
	A&C+OR	1.10	6854	1.21	11804	1.29	13619	1.35	14656	1.51	17664

Comments on patterns:

A- Opening at Point A and closing by stop loss at Point B or at the end of the trading day.

A, time exit - Opening at Point A and closing if there is no profit for the time equivalent to the opening range time frame, or by stop loss at Point B or at the end of the trading day.

A, no stop - Opening at Point A and closing at the end of the trading day, stop loss is not used.

A, no wait - Opening immediately when A value is reached without waiting for a time equivalent to half the opening range time frame and closing by stop loss at Point B or at the end of the trading day.

Failed A – Opening at failed Point A (5 ticks from A -value after the reversal) and closing by stop loss at Point A or at the end of the trading day.

C- Opening at Point C and closing by stop loss at Point D or at the end of the trading day. A dash means that there are too few trades (less than 30) and Point C cannot be reliably determined.

A&C+pivot - Opening at Point A or C through a 1-day pivot and closing by stop loss at the border of the pivot range.

A&C+OR - Opening at Point A or C and closing by stop loss at the border of the opening range on any day