

Table A.4 Trading indicators in case of opening at failed Point A and closing by stop loss at Point A 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 | 136 | 9.2 | 3.04 | 1213 | 146 | 5 |
| | 5-15 | 132 | 10.5 | 3.24 | 1336 | 135 | 5 |
| | 10-20 | 144 | 11.5 | 3.71 | 1695 | 141 | 5 |
| | 15-25 | 140 | 10.3 | 3.32 | 1466 | 144 | 5 |
| | 20-30 | 138 | 12.4 | 3.89 | 1734 | 140 | 5 |
| | 25-35 | 125 | 13.1 | 4.19 | 1820 | 137 | 5 |
| | 30-40 | 119 | 12.1 | 3.92 | 1582 | 138 | 5 |
| | 35-45 | 125 | 12.2 | 3.98 | 1634 | 145 | 5 |
| | 40-50 | 116 | 13.2 | 4.36 | 1645 | 147 | 5 |
| | 45-55 | 117 | 11.9 | 3.85 | 1354 | 142 | 5 |
| | 50-60 | 112 | 11.5 | 3.31 | 1116 | 129 | 5 |
| | 55-65 | 94 | 13.4 | 3.95 | 1214 | 128 | 5 |
| | 60-70 | 98 | 13.5 | 4.48 | 1413 | 149 | 5 |
| | 65-75 | 92 | 14.9 | 4.62 | 1389 | 142 | 5 |
| | 70-80 | 93 | 13.9 | 3.80 | 1061 | 119 | 5 |
| | 75-85 | 91 | 15.1 | 4.96 | 1376 | 132 | 5 |
| | 80-90 | 83 | 15.8 | 5.13 | 1250 | 126 | 5 |
| 85-95 | 79 | 15.9 | 5.32 | 1248 | 132 | 5 | |
| 90-100 | 72 | 15.7 | 5.60 | 1187 | 144 | 5 | |
| | 0-100 | 111 | 12.9 | 4.17 | 1404 | 139 | 5 |
| 10 / 80 | 0-10 | 132 | 9.1 | 2.67 | 1042 | 134 | 5 |
| | 5-15 | 129 | 10.3 | 3.07 | 1161 | 129 | 5 |
| | 10-20 | 146 | 12.0 | 3.68 | 1589 | 132 | 5 |
| | 15-25 | 139 | 11.8 | 3.65 | 1554 | 137 | 5 |
| | 20-30 | 133 | 12.9 | 3.80 | 1599 | 128 | 5 |
| | 25-35 | 121 | 13.1 | 3.75 | 1566 | 124 | 5 |
| | 30-40 | 114 | 12.4 | 3.63 | 1423 | 126 | 5 |
| | 35-45 | 121 | 12.6 | 3.99 | 1570 | 138 | 5 |
| | 40-50 | 111 | 12.1 | 3.86 | 1412 | 139 | 5 |
| | 45-55 | 111 | 11.6 | 3.27 | 1160 | 123 | 5 |
| | 50-60 | 107 | 11.2 | 2.69 | 863 | 102 | 5 |
| | 55-65 | 92 | 12.8 | 3.59 | 1034 | 119 | 5 |
| | 60-70 | 94 | 13.0 | 4.02 | 1186 | 138 | 5 |
| | 65-75 | 87 | 13.6 | 3.42 | 939 | 118 | 5 |
| | 70-80 | 87 | 12.8 | 3.12 | 789 | 111 | 5 |
| | 75-85 | 86 | 15.2 | 4.60 | 1240 | 121 | 5 |
| | 80-90 | 76 | 15.1 | 4.38 | 1046 | 113 | 5 |
| 85-95 | 73 | 14.7 | 4.15 | 881 | 118 | 5 | |
| 90-100 | 68 | 15.6 | 5.17 | 1005 | 150 | 5 | |
| | 0-100 | 107 | 12.7 | 3.77 | 1217 | 129 | 5 |
| 20 / 96 | 0-10 | 119 | 9.8 | 2.40 | 856 | 112 | 5 |
| | 5-15 | 117 | 11.5 | 3.05 | 1108 | 113 | 5 |
| | 10-20 | 134 | 12.2 | 3.63 | 1516 | 129 | 5 |
| | 15-25 | 130 | 11.9 | 3.61 | 1367 | 134 | 5 |

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Table A.4 Trading indicators in case of opening at failed Point A and closing by stop loss at Point A 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 |
|----------------------------------|-----------------|------------------|---------------------------------|-------------|---------------|---------------------------------|-----------------------------|
| | 20-30 | 125 | 14.4 | 4.63 | 1827 | 140 | 5 |
| | 25-35 | 116 | 14.8 | 4.16 | 1618 | 118 | 5 |
| | 30-40 | 111 | 12.7 | 3.42 | 1207 | 115 | 5 |
| | 35-45 | 114 | 12.3 | 3.72 | 1378 | 134 | 5 |
| | 40-50 | 105 | 12.2 | 3.78 | 1319 | 135 | 5 |
| | 45-55 | 108 | 11.9 | 3.33 | 1224 | 120 | 5 |
| | 50-60 | 101 | 12.4 | 2.90 | 891 | 102 | 5 |
| | 55-65 | 88 | 14.1 | 3.81 | 1001 | 118 | 5 |
| | 60-70 | 89 | 12.9 | 4.03 | 1100 | 137 | 5 |
| | 65-75 | 84 | 14.1 | 3.68 | 962 | 115 | 5 |
| | 70-80 | 83 | 13.4 | 3.47 | 850 | 114 | 5 |
| | 75-85 | 83 | 14.8 | 4.42 | 1106 | 116 | 5 |
| | 80-90 | 73 | 15.9 | 4.44 | 1024 | 104 | 5 |
| | 85-95 | 69 | 15.7 | 3.64 | 723 | 91 | 5 |
| | 90-100 | 65 | 15.1 | 4.21 | 849 | 132 | 5 |
| | 0-100 | 101 | 13.1 | 3.72 | 1162 | 123 | 5 |
| 30 / 106 | 0-10 | 113 | 11.7 | 3.53 | 1205 | 130 | 5 |
| | 5-15 | 112 | 12.7 | 3.92 | 1370 | 132 | 5 |
| | 10-20 | 130 | 12.7 | 3.69 | 1496 | 125 | 5 |
| | 15-25 | 125 | 11.8 | 3.39 | 1210 | 124 | 5 |
| | 20-30 | 121 | 14.4 | 4.30 | 1571 | 127 | 5 |
| | 25-35 | 113 | 15.7 | 4.39 | 1598 | 121 | 5 |
| | 30-40 | 108 | 13.3 | 3.65 | 1221 | 116 | 5 |
| | 35-45 | 111 | 12.1 | 3.20 | 1094 | 113 | 5 |
| | 40-50 | 103 | 12.3 | 3.43 | 1000 | 121 | 5 |
| | 45-55 | 105 | 12.1 | 3.38 | 1006 | 121 | 5 |
| | 50-60 | 99 | 12.7 | 2.86 | 802 | 96 | 5 |
| | 55-65 | 82 | 14.2 | 3.53 | 895 | 107 | 5 |
| | 60-70 | 84 | 13.5 | 3.60 | 908 | 117 | 5 |
| | 65-75 | 81 | 13.3 | 3.41 | 824 | 112 | 5 |
| | 70-80 | 82 | 13.0 | 3.61 | 870 | 122 | 5 |
| | 75-85 | 82 | 15.5 | 4.50 | 1118 | 117 | 5 |
| | 80-90 | 67 | 16.2 | 4.33 | 934 | 98 | 5 |
| | 85-95 | 65 | 16.5 | 3.79 | 696 | 87 | 5 |
| | 90-100 | 63 | 15.5 | 4.18 | 790 | 131 | 5 |
| | 0-100 | 97 | 13.5 | 3.74 | 1095 | 119 | 5 |
| 40 / 114 | 0-10 | 105 | 12.0 | 3.20 | 1044 | 117 | 5 |
| | 5-15 | 106 | 12.7 | 3.47 | 1122 | 118 | 5 |
| | 10-20 | 124 | 12.6 | 3.53 | 1297 | 121 | 5 |
| | 15-25 | 120 | 11.5 | 3.08 | 1091 | 117 | 5 |
| | 20-30 | 119 | 14.5 | 4.15 | 1542 | 123 | 5 |
| | 25-35 | 111 | 15.9 | 4.29 | 1500 | 112 | 5 |
| | 30-40 | 106 | 13.4 | 3.47 | 1131 | 109 | 5 |

Continued

Table A.4 Trading indicators in case of opening at failed Point A and closing by stop loss at Point A 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/l | Profit, ticks | Average profitable trade, ticks | Average losing trade, ticks |
|----------------------------------|-----------------|------------------|---------------------------------|-------------|---------------|---------------------------------|-----------------------------|
| | 35-45 | 107 | 13.4 | 3.58 | 1186 | 112 | 5 |
| | 40-50 | 100 | 12.6 | 3.43 | 1006 | 111 | 5 |
| | 45-55 | 101 | 11.9 | 3.14 | 869 | 109 | 5 |
| | 50-60 | 94 | 13.2 | 2.99 | 727 | 96 | 5 |
| | 55-65 | 80 | 14.0 | 3.36 | 773 | 109 | 5 |
| | 60-70 | 81 | 12.7 | 3.27 | 770 | 117 | 5 |
| | 65-75 | 77 | 12.1 | 3.01 | 725 | 109 | 5 |
| | 70-80 | 78 | 11.8 | 3.09 | 691 | 113 | 5 |
| | 75-85 | 76 | 14.4 | 3.96 | 889 | 111 | 5 |
| | 80-90 | 66 | 16.8 | 4.16 | 844 | 98 | 5 |
| | 85-95 | 65 | 17.1 | 3.97 | 742 | 95 | 5 |
| | 90-100 | 60 | 14.7 | 4.40 | 828 | 161 | 5 |
| | 0-100 | 93 | 13.4 | 3.57 | 993 | 117 | 5 |

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 A 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 failed Point A is highlighted in **blue**.