Scalping cost worksheet (PDF)

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Price your own setup before you trade it.

Your costs per round trip

Typical spread (pips or ticks)	
Commission per round trip, converted to pips or ticks	
Average slippage per round trip	
All-in cost C	

Your setup

Average target T	
Average stop S	
Break-even win rate = (S + C) ÷ (T + S)	
Your live win rate over at least 100 trades	

Checks

- [ ] Is your live win rate at least 5 points above break-even?
- [ ] Did you test with costs at news times, not just averages?
- [ ] What happens to break-even if the spread doubles?
- [ ] Do your broker or prop firm rules restrict the strategy?

Sources: CME Group: FAQ, Micro E-mini equity index futures; CME Group: E-mini S&P 500 contract specs; CME Group: E-mini Nasdaq-100 contract specs; Topstep: Prohibited trading strategies. Full explanation and links: https://uxs.nz/basics/can-scalping-be-profitable-after-spreads-and-commissions/

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