



Algorithmic Trading A-Z

with Python and Machine Learning

Did you know...?

Assume you trade the Instrument EUR/USD

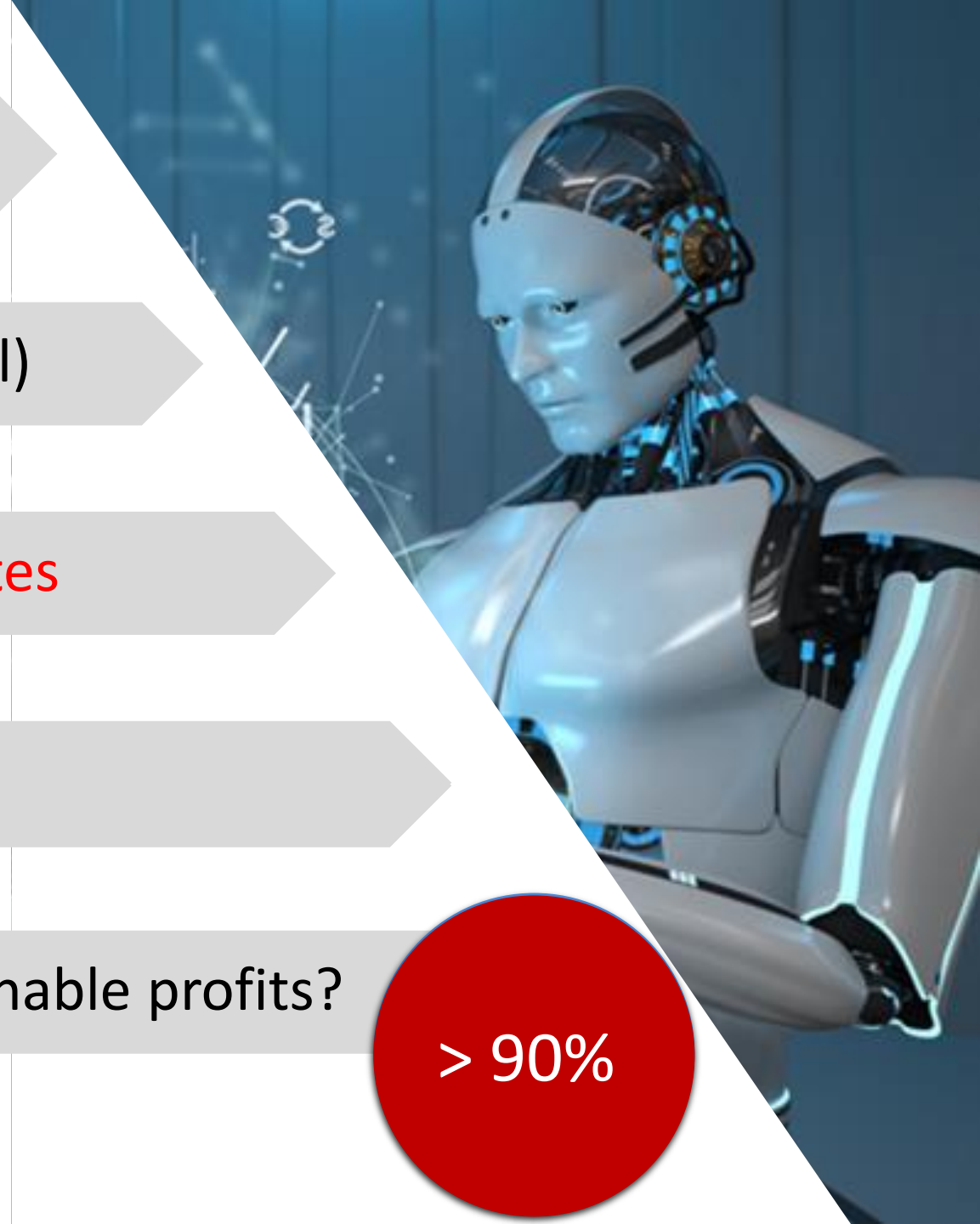
You take long and short positions (buy and sell)

on average you change position **every 2 minutes**

assuming **1-2 Pips Bid-Ask-Spread...**

... what's the required **hit ratio** to make sustainable profits?

> 90%



Assume you trade the Instrument EUR/USD

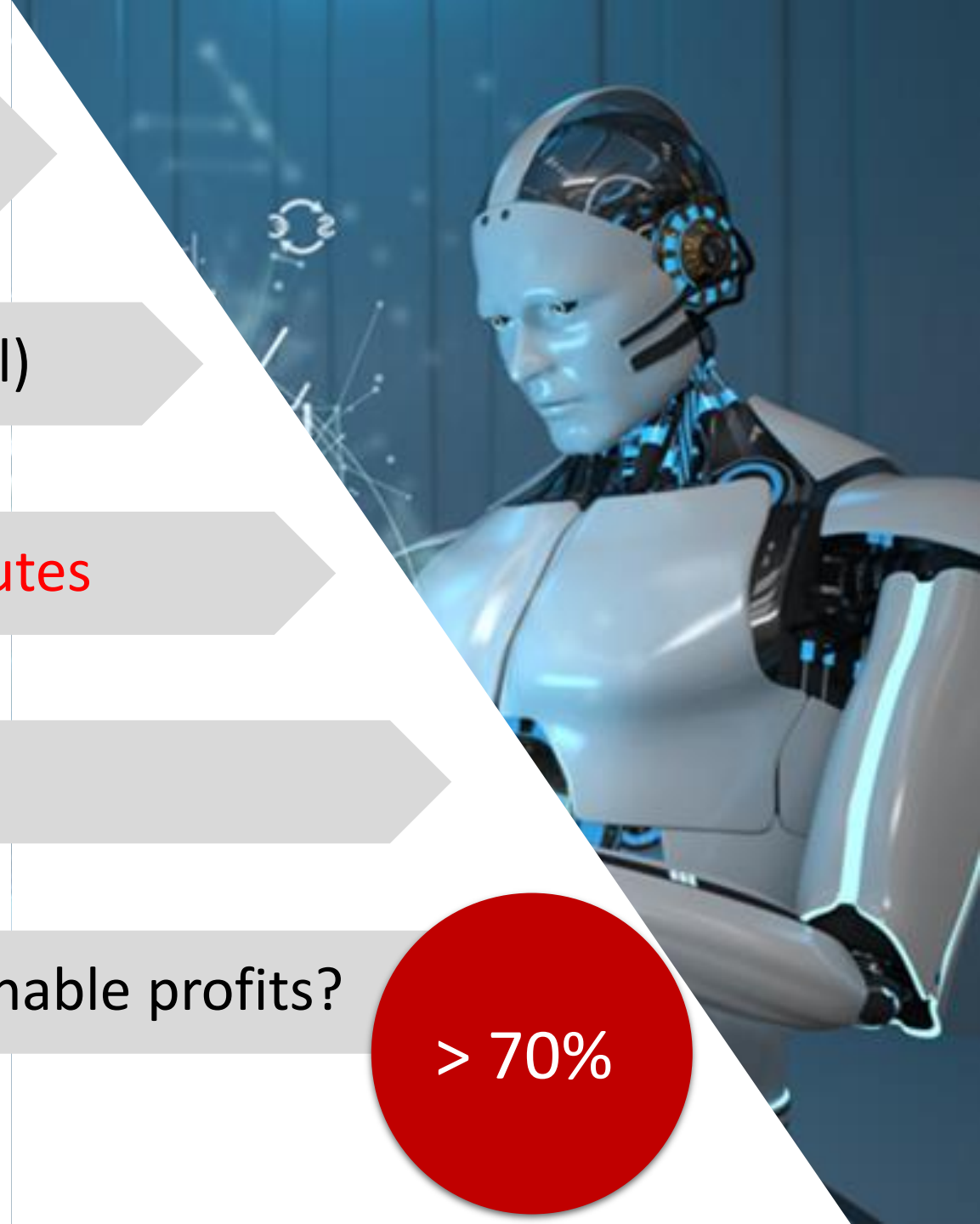
You take long and short positions (buy and sell)

on average you change position **every 10 minutes**

assuming **1-2 Pips Bid-Ask-Spread** ...

... what's the required **hit ratio** to make sustainable profits?

> 70%



Assume you trade the Instrument EUR/USD

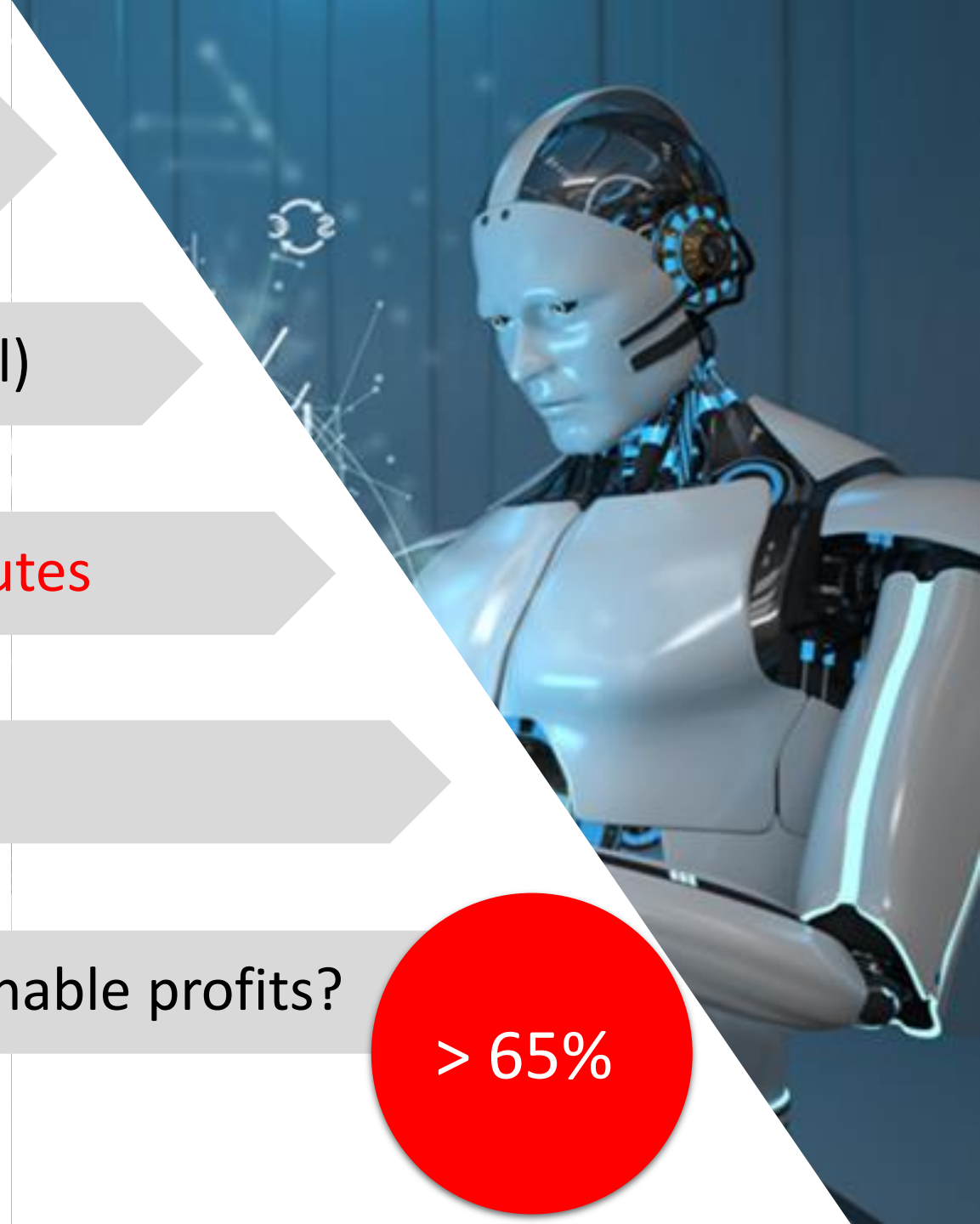
You take long and short positions (buy and sell)

on average you change position **every 20 minutes**

assuming **1-2 Pips Bid-Ask-Spread** ...

... what's the required **hit ratio** to make sustainable profits?

> 65%



Assume you trade the Instrument EUR/USD

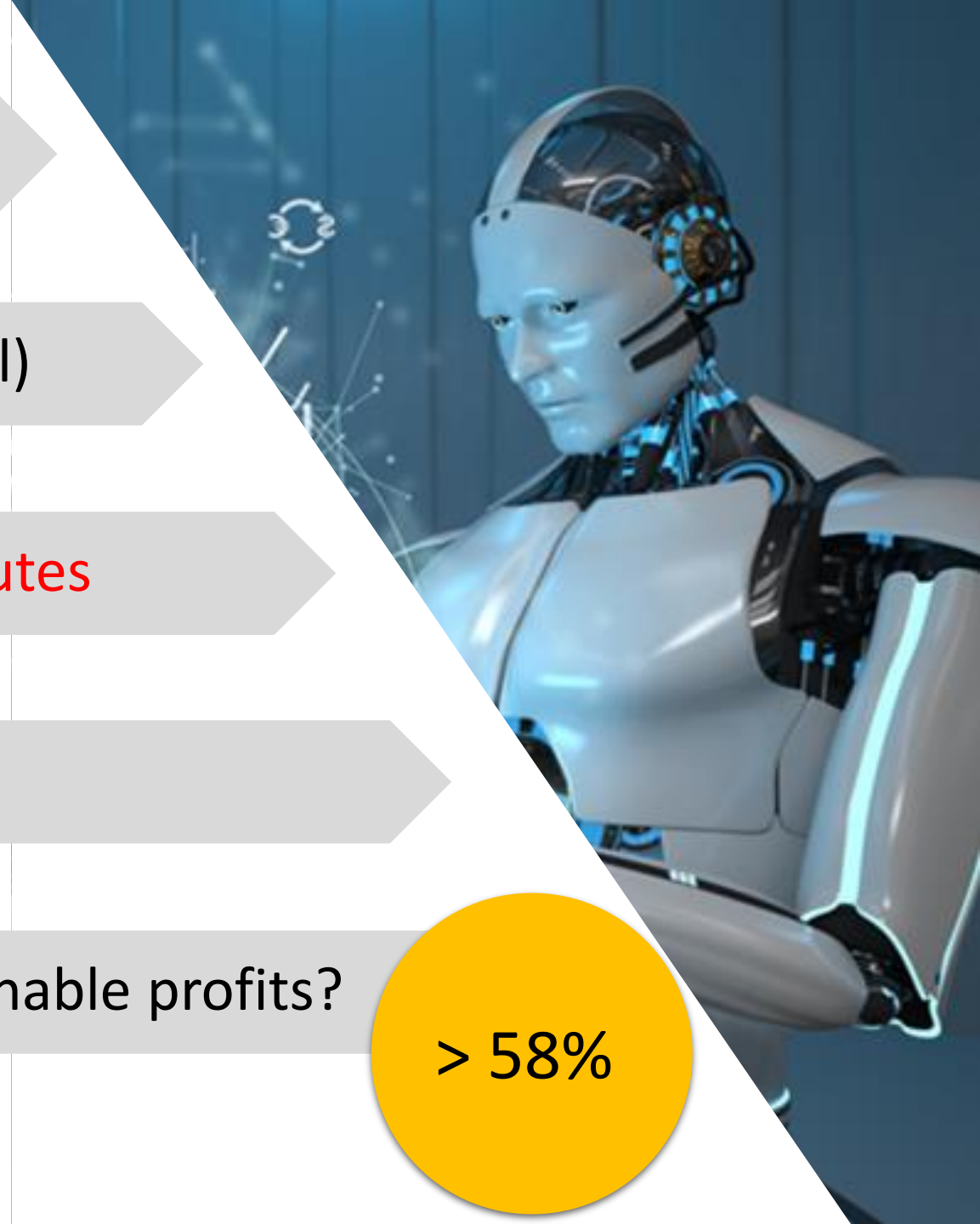
You take long and short positions (buy and sell)

on average you change position **every 60 minutes**

assuming **1-2 Pips Bid-Ask-Spread** ...

... what's the required **hit ratio** to make sustainable profits?

> 58%



Assume you trade the Instrument EUR/USD

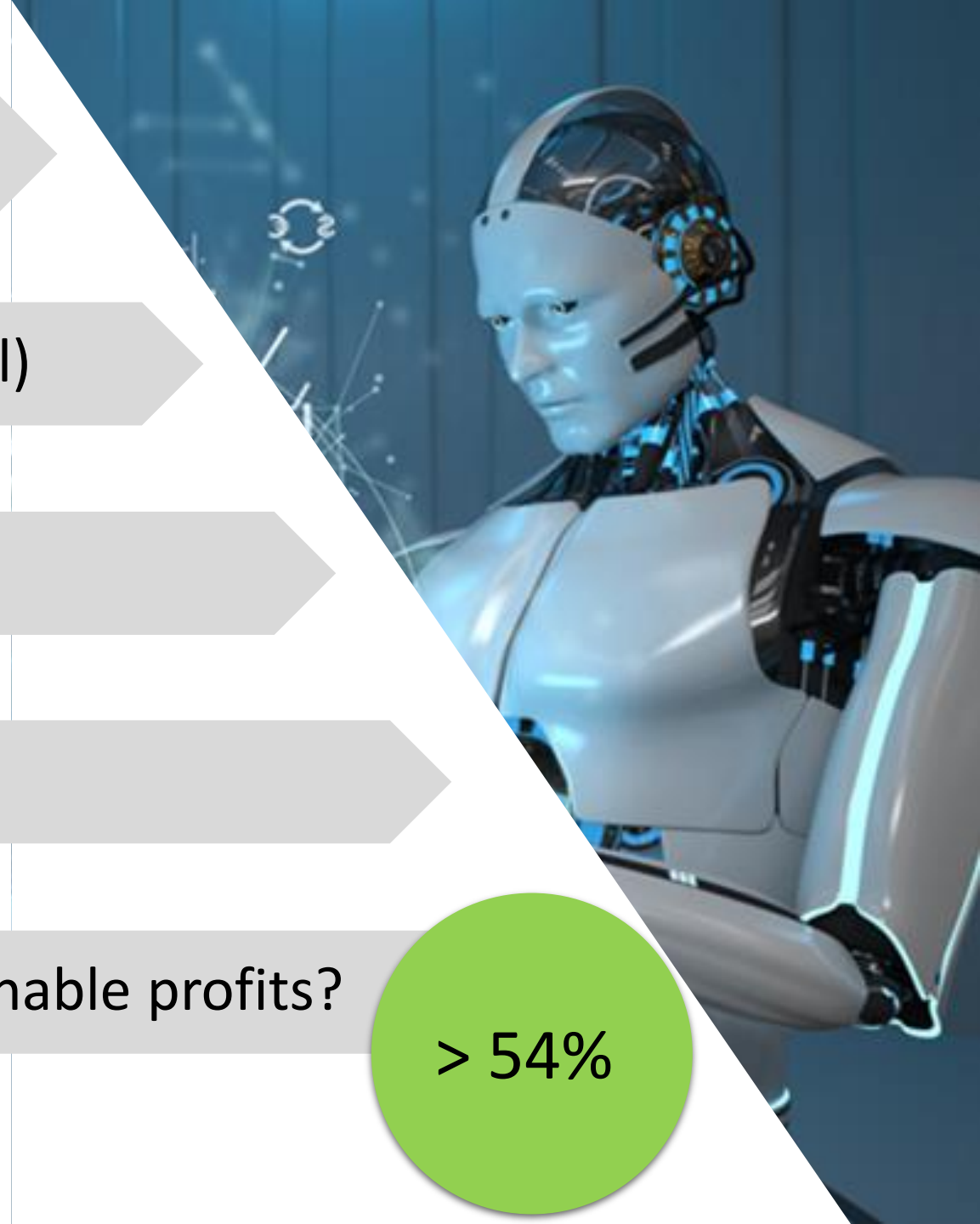
You take long and short positions (buy and sell)

on average you change position **every 4 hours**

assuming **1-2 Pips Bid-Ask-Spread** ...

... what's the required **hit ratio** to make sustainable profits?

> 54%



Assume you trade the Instrument EUR/USD

You take long and short positions (buy and sell)

on average you change position **once a day**

assuming **1-2 Pips Bid-Ask-Spread** ...

... what's the required **hit ratio** to make sustainable profits?

> 51%

