---------------------------------------------

Symbol = GBPUSD

spike threshold (pip) = 30

---------------------------------------------

analyze arbitrage.......

---------------------------------------------

JustForex\_spread JustForex International\_spread \

timestamp

2017-10-19 04:00:30 18.0 1.32008 17.0

International pipDiff totalSpread

timestamp

2017-10-19 04:00:30 1.319675 -40.0 35.0

JustForex\_spread JustForex International\_spread \

timestamp

2017-10-19 16:01:04 12.0 1.318670 13.0

2017-10-19 16:01:05 14.0 1.318600 13.0

2017-10-19 16:01:06 14.0 1.318670 13.0

2017-10-19 16:01:07 13.0 1.318685 13.0

2017-10-19 16:01:08 13.0 1.318685 13.0

2017-10-19 16:30:01 89.0 1.313485 63.0

2017-10-19 16:30:02 119.0 1.313775 21.0

2017-10-19 16:30:03 45.0 1.314265 21.0

2017-10-19 16:30:04 74.0 1.314040 21.0

International pipDiff totalSpread

timestamp

2017-10-19 16:01:04 1.318985 32.0 25.0

2017-10-19 16:01:05 1.318985 39.0 27.0

2017-10-19 16:01:06 1.318985 32.0 27.0

2017-10-19 16:01:07 1.318985 30.0 26.0

2017-10-19 16:01:08 1.318985 30.0 26.0

2017-10-19 16:30:01 1.314755 127.0 152.0

2017-10-19 16:30:02 1.313405 -37.0 140.0

2017-10-19 16:30:03 1.313405 -86.0 66.0

2017-10-19 16:30:04 1.313405 -64.0 95.0

JustForex\_spread JustForex International\_spread \

timestamp

2017-10-19 18:23:27 15.0 1.316885 19.0

2017-10-19 18:23:29 19.0 1.316895 19.0

2017-10-19 18:23:30 19.0 1.316895 19.0

2017-10-19 18:23:31 19.0 1.316845 19.0

2017-10-19 18:23:32 13.0 1.316875 19.0

2017-10-19 18:23:35 17.0 1.316895 19.0

2017-10-19 18:23:36 15.0 1.316765 19.0

2017-10-19 18:23:37 17.0 1.316685 19.0

2017-10-19 18:23:38 17.0 1.316615 19.0

2017-10-19 18:23:39 16.0 1.316610 19.0

2017-10-19 18:23:40 19.0 1.316685 19.0

2017-10-19 18:23:42 18.0 1.316690 19.0

2017-10-19 18:23:43 20.0 1.316710 19.0

2017-10-19 18:23:45 15.0 1.316675 19.0

2017-10-19 18:23:47 20.0 1.316650 19.0

2017-10-19 18:23:48 18.0 1.316660 19.0

2017-10-19 18:23:50 17.0 1.316615 19.0

2017-10-19 18:23:51 19.0 1.316635 19.0

2017-10-19 18:23:53 15.0 1.316635 19.0

2017-10-19 18:23:54 14.0 1.316680 19.0

2017-10-19 18:23:55 19.0 1.316635 19.0

2017-10-19 18:23:57 16.0 1.316640 19.0

2017-10-19 18:23:58 18.0 1.316670 19.0

2017-10-19 18:23:59 17.0 1.316685 19.0

2017-10-19 18:24:00 17.0 1.316695 19.0

2017-10-19 18:24:01 14.0 1.316710 19.0

2017-10-19 18:24:02 14.0 1.316710 19.0

2017-10-19 18:24:03 15.0 1.316755 19.0

2017-10-19 18:24:04 13.0 1.316675 19.0

2017-10-19 18:24:05 17.0 1.316765 19.0

... ... ... ...

2017-10-19 18:25:06 18.0 1.316740 19.0

2017-10-19 18:25:07 15.0 1.316695 19.0

2017-10-19 18:25:08 15.0 1.316785 19.0

2017-10-19 18:25:09 14.0 1.316830 19.0

2017-10-19 18:25:10 16.0 1.316840 19.0

2017-10-19 18:25:11 17.0 1.316835 19.0

2017-10-19 18:25:12 16.0 1.316880 19.0

2017-10-19 18:25:13 15.0 1.316895 19.0

2017-10-19 18:25:14 16.0 1.316890 19.0

2017-10-19 18:25:20 15.0 1.316885 19.0

2017-10-19 18:25:21 16.0 1.316870 19.0

2017-10-19 18:25:22 17.0 1.316875 19.0

2017-10-19 18:25:23 17.0 1.316875 19.0

2017-10-19 18:25:24 15.0 1.316835 19.0

2017-10-19 18:25:25 18.0 1.316820 19.0

2017-10-19 18:25:26 17.0 1.316825 19.0

2017-10-19 18:25:27 17.0 1.316825 19.0

2017-10-19 18:25:28 18.0 1.316820 19.0

2017-10-19 18:25:29 18.0 1.316820 19.0

2017-10-19 18:25:30 15.0 1.316805 19.0

2017-10-19 18:25:31 18.0 1.316800 19.0

2017-10-19 18:25:32 16.0 1.316790 19.0

2017-10-19 18:25:33 15.0 1.316775 19.0

2017-10-19 18:25:34 17.0 1.316705 19.0

2017-10-19 18:25:35 18.0 1.316780 19.0

2017-10-19 18:25:36 14.0 1.316740 19.0

2017-10-19 18:25:37 16.0 1.316720 19.0

2017-10-19 18:25:38 15.0 1.316775 19.0

2017-10-19 18:25:39 18.0 1.316810 19.0

2017-10-19 18:25:40 17.0 1.316865 19.0

International pipDiff totalSpread

timestamp

2017-10-19 18:23:27 1.317195 31.0 34.0

2017-10-19 18:23:29 1.317195 30.0 38.0

2017-10-19 18:23:30 1.317195 30.0 38.0

2017-10-19 18:23:31 1.317195 35.0 38.0

2017-10-19 18:23:32 1.317195 32.0 32.0

2017-10-19 18:23:35 1.317195 30.0 36.0

2017-10-19 18:23:36 1.317195 43.0 34.0

2017-10-19 18:23:37 1.317195 51.0 36.0

2017-10-19 18:23:38 1.317195 58.0 36.0

2017-10-19 18:23:39 1.317195 59.0 35.0

2017-10-19 18:23:40 1.317195 51.0 38.0

2017-10-19 18:23:42 1.317195 50.0 37.0

2017-10-19 18:23:43 1.317195 48.0 39.0

2017-10-19 18:23:45 1.317195 52.0 34.0

2017-10-19 18:23:47 1.317195 54.0 39.0

2017-10-19 18:23:48 1.317195 53.0 37.0

2017-10-19 18:23:50 1.317195 58.0 36.0

2017-10-19 18:23:51 1.317195 56.0 38.0

2017-10-19 18:23:53 1.317195 56.0 34.0

2017-10-19 18:23:54 1.317195 51.0 33.0

2017-10-19 18:23:55 1.317195 56.0 38.0

2017-10-19 18:23:57 1.317195 55.0 35.0

2017-10-19 18:23:58 1.317195 53.0 37.0

2017-10-19 18:23:59 1.317195 51.0 36.0

2017-10-19 18:24:00 1.317195 50.0 36.0

2017-10-19 18:24:01 1.317195 48.0 33.0

2017-10-19 18:24:02 1.317195 48.0 33.0

2017-10-19 18:24:03 1.317195 44.0 34.0

2017-10-19 18:24:04 1.317195 52.0 32.0

2017-10-19 18:24:05 1.317195 43.0 36.0

... ... ... ...

2017-10-19 18:25:06 1.317195 45.0 37.0

2017-10-19 18:25:07 1.317195 50.0 34.0

2017-10-19 18:25:08 1.317195 41.0 34.0

2017-10-19 18:25:09 1.317195 36.0 33.0

2017-10-19 18:25:10 1.317195 35.0 35.0

2017-10-19 18:25:11 1.317195 36.0 36.0

2017-10-19 18:25:12 1.317195 31.0 35.0

2017-10-19 18:25:13 1.317195 30.0 34.0

2017-10-19 18:25:14 1.317195 30.0 35.0

2017-10-19 18:25:20 1.317195 31.0 34.0

2017-10-19 18:25:21 1.317195 32.0 35.0

2017-10-19 18:25:22 1.317195 32.0 36.0

2017-10-19 18:25:23 1.317195 32.0 36.0

2017-10-19 18:25:24 1.317195 36.0 34.0

2017-10-19 18:25:25 1.317195 38.0 37.0

2017-10-19 18:25:26 1.317195 37.0 36.0

2017-10-19 18:25:27 1.317195 37.0 36.0

2017-10-19 18:25:28 1.317195 38.0 37.0

2017-10-19 18:25:29 1.317195 38.0 37.0

2017-10-19 18:25:30 1.317195 39.0 34.0

2017-10-19 18:25:31 1.317195 39.0 37.0

2017-10-19 18:25:32 1.317195 40.0 35.0

2017-10-19 18:25:33 1.317195 42.0 34.0

2017-10-19 18:25:34 1.317195 49.0 36.0

2017-10-19 18:25:35 1.317195 41.0 37.0

2017-10-19 18:25:36 1.317195 45.0 33.0

2017-10-19 18:25:37 1.317195 47.0 35.0

2017-10-19 18:25:38 1.317195 42.0 34.0

2017-10-19 18:25:39 1.317195 38.0 37.0

2017-10-19 18:25:40 1.317195 33.0 36.0

[120 rows x 6 columns]

Process finished with exit code 0

C:\Users\Administrator\AppData\Local\Programs\Python\Python36\python.exe "C:/Users/Administrator/Documents/monitor broker/(1) Analyze spike & arbitrage.py"

---------------------------------------------

Symbol = USDJPY

spike threshold (pip) = 30

---------------------------------------------

analyze arbitrage.......

---------------------------------------------

JustForex\_spread JustForex International\_spread \

timestamp

2017-10-19 14:33:26 18.0 113.073 13.0

International pipDiff totalSpread

timestamp

2017-10-19 14:33:26 113.1285 55.0 31.0

JustForex\_spread JustForex International\_spread \

timestamp

2017-10-19 18:23:12 19.0 112.4695 13.0

2017-10-19 18:23:13 17.0 112.4725 13.0

2017-10-19 18:23:15 16.0 112.4750 13.0

International pipDiff totalSpread

timestamp

2017-10-19 18:23:12 112.5065 37.0 32.0

2017-10-19 18:23:13 112.5065 34.0 30.0

2017-10-19 18:23:15 112.5065 31.0 29.0

Process finished with exit code 0

C:\Users\Administrator\AppData\Local\Programs\Python\Python36\python.exe "C:/Users/Administrator/Documents/monitor broker/(1) Analyze spike & arbitrage.py"

---------------------------------------------

Symbol = AUDUSD

spike threshold (pip) = 30

---------------------------------------------

analyze arbitrage.......

---------------------------------------------

JustForex\_spread JustForex International\_spread \

timestamp

2017-10-19 08:30:19 59.0 0.786385 33.0

2017-10-19 08:30:28 49.0 0.786255 21.0

2017-10-19 08:30:29 41.0 0.786195 21.0

2017-10-19 08:30:46 22.0 0.786790 15.0

International pipDiff totalSpread

timestamp

2017-10-19 08:30:19 0.785825 -56.0 92.0

2017-10-19 08:30:28 0.785725 -53.0 70.0

2017-10-19 08:30:29 0.785725 -47.0 62.0

2017-10-19 08:30:46 0.786395 -40.0 37.0

JustForex\_spread JustForex International\_spread \

timestamp

2017-10-19 12:43:30 19.0 0.786085 14.0

International pipDiff totalSpread

timestamp

2017-10-19 12:43:30 0.78578 -30.0 33.0

JustForex\_spread JustForex International\_spread \

timestamp

2017-10-19 18:23:50 18.0 0.786550 13.0

2017-10-19 18:23:51 18.0 0.786550 13.0

2017-10-19 18:23:53 18.0 0.786550 13.0

2017-10-19 18:23:54 19.0 0.786555 13.0

2017-10-19 18:23:55 20.0 0.786550 13.0

2017-10-19 18:23:57 18.0 0.786540 13.0

2017-10-19 18:23:58 21.0 0.786545 13.0

2017-10-19 18:23:59 20.0 0.786550 13.0

2017-10-19 18:24:00 19.0 0.786555 13.0

2017-10-19 18:24:01 19.0 0.786555 13.0

2017-10-19 18:24:02 20.0 0.786550 13.0

2017-10-19 18:24:03 20.0 0.786550 13.0

2017-10-19 18:24:04 19.0 0.786555 13.0

2017-10-19 18:24:54 20.0 0.786530 13.0

2017-10-19 18:24:55 20.0 0.786510 13.0

2017-10-19 18:24:56 20.0 0.786550 13.0

2017-10-19 18:24:57 20.0 0.786560 13.0

2017-10-19 18:24:58 20.0 0.786570 13.0

International pipDiff totalSpread

timestamp

2017-10-19 18:23:50 0.786865 31.0 31.0

2017-10-19 18:23:51 0.786865 31.0 31.0

2017-10-19 18:23:53 0.786865 31.0 31.0

2017-10-19 18:23:54 0.786865 31.0 32.0

2017-10-19 18:23:55 0.786865 32.0 33.0

2017-10-19 18:23:57 0.786865 33.0 31.0

2017-10-19 18:23:58 0.786865 32.0 34.0

2017-10-19 18:23:59 0.786865 32.0 33.0

2017-10-19 18:24:00 0.786865 31.0 32.0

2017-10-19 18:24:01 0.786865 31.0 32.0

2017-10-19 18:24:02 0.786865 32.0 33.0

2017-10-19 18:24:03 0.786865 32.0 33.0

2017-10-19 18:24:04 0.786865 31.0 32.0

2017-10-19 18:24:54 0.786865 33.0 33.0

2017-10-19 18:24:55 0.786865 35.0 33.0

2017-10-19 18:24:56 0.786865 32.0 33.0

2017-10-19 18:24:57 0.786865 30.0 33.0

2017-10-19 18:24:58 0.786865 30.0 33.0

Process finished with exit code 0

C:\Users\Administrator\AppData\Local\Programs\Python\Python36\python.exe "C:/Users/Administrator/Documents/monitor broker/(1) Analyze spike & arbitrage.py"

---------------------------------------------

Symbol = EURJPY

spike threshold (pip) = 30

---------------------------------------------

analyze arbitrage.......

---------------------------------------------

JustForex\_spread JustForex International\_spread \

timestamp

2017-10-19 00:20:21 13.0 133.1265 13.0

International pipDiff totalSpread

timestamp

2017-10-19 00:20:21 133.0835 -43.0 26.0

JustForex\_spread JustForex International\_spread \

timestamp

2017-10-19 14:33:26 12.0 133.485 12.0

International pipDiff totalSpread

timestamp

2017-10-19 14:33:26 133.528 43.0 24.0

JustForex\_spread JustForex International\_spread \

timestamp

2017-10-19 16:00:59 14.0 133.0160 14.0

2017-10-19 16:01:00 14.0 133.0090 14.0

2017-10-19 16:01:01 11.0 133.0115 14.0

2017-10-19 16:01:02 13.0 133.0085 14.0

2017-10-19 16:01:03 13.0 133.0125 14.0

2017-10-19 16:01:04 12.0 133.0100 14.0

2017-10-19 16:01:05 15.0 132.9995 14.0

2017-10-19 16:01:06 13.0 133.0075 14.0

2017-10-19 16:01:07 11.0 133.0015 14.0

2017-10-19 16:01:08 14.0 133.0020 14.0

2017-10-19 16:01:10 12.0 133.0000 10.0

2017-10-19 16:09:18 12.0 132.7900 11.0

2017-10-19 16:17:14 14.0 132.7980 10.0

2017-10-19 16:17:15 13.0 132.8065 12.0

2017-10-19 16:30:03 19.0 132.6485 12.0

2017-10-19 16:30:04 16.0 132.6470 12.0

2017-10-19 16:30:05 17.0 132.6505 12.0

International pipDiff totalSpread

timestamp

2017-10-19 16:00:59 133.0460 30.0 28.0

2017-10-19 16:01:00 133.0460 37.0 28.0

2017-10-19 16:01:01 133.0460 34.0 25.0

2017-10-19 16:01:02 133.0460 37.0 27.0

2017-10-19 16:01:03 133.0460 34.0 27.0

2017-10-19 16:01:04 133.0460 36.0 26.0

2017-10-19 16:01:05 133.0460 46.0 29.0

2017-10-19 16:01:06 133.0460 38.0 27.0

2017-10-19 16:01:07 133.0460 44.0 25.0

2017-10-19 16:01:08 133.0460 44.0 28.0

2017-10-19 16:01:10 133.0370 37.0 22.0

2017-10-19 16:09:18 132.7565 -33.0 23.0

2017-10-19 16:17:14 132.8380 40.0 24.0

2017-10-19 16:17:15 132.8370 30.0 25.0

2017-10-19 16:30:03 132.6850 36.0 31.0

2017-10-19 16:30:04 132.6850 38.0 28.0

2017-10-19 16:30:05 132.6850 35.0 29.0

JustForex\_spread JustForex International\_spread \

timestamp

2017-10-19 18:23:04 16.0 133.1520 14.0

2017-10-19 18:23:05 14.0 133.1550 14.0

2017-10-19 18:23:06 13.0 133.1535 14.0

2017-10-19 18:23:07 13.0 133.1585 14.0

2017-10-19 18:23:25 15.0 133.0885 14.0

2017-10-19 18:23:26 14.0 133.0810 14.0

2017-10-19 18:23:27 13.0 133.0755 14.0

2017-10-19 18:23:28 13.0 133.0845 14.0

2017-10-19 18:23:29 12.0 133.0850 14.0

2017-10-19 18:23:33 12.0 133.0900 14.0

2017-10-19 18:23:36 14.0 133.0810 14.0

2017-10-19 18:23:37 12.0 133.0720 14.0

2017-10-19 18:23:38 13.0 133.0635 14.0

2017-10-19 18:23:39 14.0 133.0690 14.0

2017-10-19 18:23:40 14.0 133.0790 14.0

2017-10-19 18:23:42 15.0 133.0755 14.0

2017-10-19 18:23:43 12.0 133.0710 14.0

2017-10-19 18:23:45 15.0 133.0695 14.0

2017-10-19 18:23:47 13.0 133.0685 14.0

2017-10-19 18:23:48 13.0 133.0685 14.0

2017-10-19 18:23:50 10.0 133.0620 14.0

2017-10-19 18:23:51 15.0 133.0695 14.0

2017-10-19 18:23:53 10.0 133.0670 14.0

2017-10-19 18:23:54 13.0 133.0685 14.0

2017-10-19 18:23:55 15.0 133.0605 14.0

2017-10-19 18:23:57 15.0 133.0625 14.0

2017-10-19 18:23:58 12.0 133.0660 14.0

2017-10-19 18:23:59 11.0 133.0675 14.0

2017-10-19 18:24:00 13.0 133.0685 14.0

2017-10-19 18:24:01 13.0 133.0715 14.0

... ... ... ...

2017-10-19 18:24:27 16.0 133.0660 14.0

2017-10-19 18:24:28 13.0 133.0725 14.0

2017-10-19 18:24:29 16.0 133.0720 14.0

2017-10-19 18:24:30 16.0 133.0740 14.0

2017-10-19 18:24:31 14.0 133.0750 14.0

2017-10-19 18:24:32 12.0 133.0830 14.0

2017-10-19 18:24:33 15.0 133.0845 14.0

2017-10-19 18:24:34 14.0 133.0830 14.0

2017-10-19 18:24:35 14.0 133.0880 14.0

2017-10-19 18:24:36 13.0 133.0815 14.0

2017-10-19 18:24:37 14.0 133.0840 14.0

2017-10-19 18:24:38 15.0 133.0805 14.0

2017-10-19 18:24:39 15.0 133.0805 14.0

2017-10-19 18:24:40 13.0 133.0785 14.0

2017-10-19 18:24:41 13.0 133.0785 14.0

2017-10-19 18:24:42 16.0 133.0800 14.0

2017-10-19 18:24:43 15.0 133.0845 14.0

2017-10-19 18:24:44 15.0 133.0845 14.0

2017-10-19 18:24:45 16.0 133.0850 14.0

2017-10-19 18:24:46 14.0 133.0840 14.0

2017-10-19 18:24:47 14.0 133.0840 14.0

2017-10-19 18:24:48 14.0 133.0840 14.0

2017-10-19 18:24:49 14.0 133.0840 14.0

2017-10-19 18:24:50 15.0 133.0835 14.0

2017-10-19 18:24:51 14.0 133.0820 14.0

2017-10-19 18:24:52 12.0 133.0810 14.0

2017-10-19 18:24:53 14.0 133.0840 14.0

2017-10-19 18:24:54 12.0 133.0830 14.0

2017-10-19 18:24:55 15.0 133.0805 14.0

2017-10-19 18:24:56 14.0 133.0840 14.0

International pipDiff totalSpread

timestamp

2017-10-19 18:23:04 133.12 -32.0 30.0

2017-10-19 18:23:05 133.12 -35.0 28.0

2017-10-19 18:23:06 133.12 -34.0 27.0

2017-10-19 18:23:07 133.12 -38.0 27.0

2017-10-19 18:23:25 133.12 31.0 29.0

2017-10-19 18:23:26 133.12 39.0 28.0

2017-10-19 18:23:27 133.12 45.0 27.0

2017-10-19 18:23:28 133.12 36.0 27.0

2017-10-19 18:23:29 133.12 35.0 26.0

2017-10-19 18:23:33 133.12 30.0 26.0

2017-10-19 18:23:36 133.12 39.0 28.0

2017-10-19 18:23:37 133.12 48.0 26.0

2017-10-19 18:23:38 133.12 56.0 27.0

2017-10-19 18:23:39 133.12 51.0 28.0

2017-10-19 18:23:40 133.12 41.0 28.0

2017-10-19 18:23:42 133.12 45.0 29.0

2017-10-19 18:23:43 133.12 49.0 26.0

2017-10-19 18:23:45 133.12 50.0 29.0

2017-10-19 18:23:47 133.12 52.0 27.0

2017-10-19 18:23:48 133.12 52.0 27.0

2017-10-19 18:23:50 133.12 58.0 24.0

2017-10-19 18:23:51 133.12 50.0 29.0

2017-10-19 18:23:53 133.12 53.0 24.0

2017-10-19 18:23:54 133.12 52.0 27.0

2017-10-19 18:23:55 133.12 60.0 29.0

2017-10-19 18:23:57 133.12 58.0 29.0

2017-10-19 18:23:58 133.12 54.0 26.0

2017-10-19 18:23:59 133.12 53.0 25.0

2017-10-19 18:24:00 133.12 52.0 27.0

2017-10-19 18:24:01 133.12 48.0 27.0

... ... ... ...

2017-10-19 18:24:27 133.12 54.0 30.0

2017-10-19 18:24:28 133.12 48.0 27.0

2017-10-19 18:24:29 133.12 48.0 30.0

2017-10-19 18:24:30 133.12 46.0 30.0

2017-10-19 18:24:31 133.12 45.0 28.0

2017-10-19 18:24:32 133.12 37.0 26.0

2017-10-19 18:24:33 133.12 36.0 29.0

2017-10-19 18:24:34 133.12 37.0 28.0

2017-10-19 18:24:35 133.12 32.0 28.0

2017-10-19 18:24:36 133.12 38.0 27.0

2017-10-19 18:24:37 133.12 36.0 28.0

2017-10-19 18:24:38 133.12 40.0 29.0

2017-10-19 18:24:39 133.12 40.0 29.0

2017-10-19 18:24:40 133.12 41.0 27.0

2017-10-19 18:24:41 133.12 41.0 27.0

2017-10-19 18:24:42 133.12 40.0 30.0

2017-10-19 18:24:43 133.12 36.0 29.0

2017-10-19 18:24:44 133.12 36.0 29.0

2017-10-19 18:24:45 133.12 35.0 30.0

2017-10-19 18:24:46 133.12 36.0 28.0

2017-10-19 18:24:47 133.12 36.0 28.0

2017-10-19 18:24:48 133.12 36.0 28.0

2017-10-19 18:24:49 133.12 36.0 28.0

2017-10-19 18:24:50 133.12 36.0 29.0

2017-10-19 18:24:51 133.12 38.0 28.0

2017-10-19 18:24:52 133.12 39.0 26.0

2017-10-19 18:24:53 133.12 36.0 28.0

2017-10-19 18:24:54 133.12 37.0 26.0

2017-10-19 18:24:55 133.12 40.0 29.0

2017-10-19 18:24:56 133.12 36.0 28.0

[85 rows x 6 columns]

Process finished with exit code 0

C:\Users\Administrator\AppData\Local\Programs\Python\Python36\python.exe "C:/Users/Administrator/Documents/monitor broker/(1) Analyze spike & arbitrage.py"

---------------------------------------------

Symbol = GBPJPY

spike threshold (pip) = 30

---------------------------------------------

analyze arbitrage.......

---------------------------------------------

JustForex\_spread JustForex International\_spread \

timestamp

2017-10-19 04:00:30 34.0 149.053 18.0

International pipDiff totalSpread

timestamp

2017-10-19 04:00:30 149.004 -49.0 52.0

JustForex\_spread JustForex International\_spread \

timestamp

2017-10-19 14:22:40 32.0 149.277 19.0

2017-10-19 14:33:26 34.0 149.279 18.0

International pipDiff totalSpread

timestamp

2017-10-19 14:22:40 149.2435 -34.0 51.0

2017-10-19 14:33:26 149.3280 49.0 52.0

JustForex\_spread JustForex International\_spread \

timestamp

2017-10-19 16:00:57 28.0 148.5150 17.0

2017-10-19 16:00:58 24.0 148.5110 17.0

2017-10-19 16:00:59 29.0 148.5105 17.0

2017-10-19 16:01:00 25.0 148.5065 17.0

2017-10-19 16:01:01 32.0 148.5100 17.0

2017-10-19 16:01:02 32.0 148.5150 17.0

2017-10-19 16:01:03 33.0 148.5125 17.0

2017-10-19 16:01:04 32.0 148.5200 17.0

2017-10-19 16:01:05 32.0 148.5090 17.0

2017-10-19 16:01:06 29.0 148.5125 17.0

2017-10-19 16:01:07 30.0 148.5110 17.0

2017-10-19 16:01:08 28.0 148.5080 17.0

2017-10-19 16:01:10 31.0 148.5055 11.0

2017-10-19 16:30:01 101.0 147.9345 85.0

2017-10-19 16:30:04 77.0 148.0175 131.0

2017-10-19 16:30:05 87.0 147.9385 131.0

International pipDiff totalSpread

timestamp

2017-10-19 16:00:57 148.5575 43.0 45.0

2017-10-19 16:00:58 148.5575 47.0 41.0

2017-10-19 16:00:59 148.5575 47.0 46.0

2017-10-19 16:01:00 148.5575 51.0 42.0

2017-10-19 16:01:01 148.5575 48.0 49.0

2017-10-19 16:01:02 148.5575 43.0 49.0

2017-10-19 16:01:03 148.5575 45.0 50.0

2017-10-19 16:01:04 148.5575 38.0 49.0

2017-10-19 16:01:05 148.5575 48.0 49.0

2017-10-19 16:01:06 148.5575 45.0 46.0

2017-10-19 16:01:07 148.5575 46.0 47.0

2017-10-19 16:01:08 148.5575 49.0 45.0

2017-10-19 16:01:10 148.5515 46.0 42.0

2017-10-19 16:30:01 148.1085 174.0 186.0

2017-10-19 16:30:04 147.9805 -37.0 208.0

2017-10-19 16:30:05 147.9805 42.0 218.0

JustForex\_spread JustForex International\_spread \

timestamp

2017-10-19 18:23:19 32.0 148.1570 22.0

2017-10-19 18:23:20 35.0 148.1585 22.0

2017-10-19 18:23:21 35.0 148.1585 22.0

2017-10-19 18:23:22 36.0 148.1460 22.0

2017-10-19 18:23:23 33.0 148.1285 22.0

2017-10-19 18:23:24 33.0 148.1235 22.0

2017-10-19 18:23:25 35.0 148.1255 22.0

2017-10-19 18:23:26 35.0 148.1305 22.0

2017-10-19 18:23:27 35.0 148.1315 22.0

2017-10-19 18:23:28 36.0 148.1390 22.0

2017-10-19 18:23:29 36.0 148.1430 22.0

2017-10-19 18:23:30 36.0 148.1510 22.0

2017-10-19 18:23:31 36.0 148.1440 22.0

2017-10-19 18:23:32 36.0 148.1500 22.0

2017-10-19 18:23:33 34.0 148.1500 22.0

2017-10-19 18:23:34 35.0 148.1535 22.0

2017-10-19 18:23:35 34.0 148.1570 22.0

2017-10-19 18:23:36 34.0 148.1360 22.0

2017-10-19 18:23:37 34.0 148.1280 22.0

2017-10-19 18:23:38 34.0 148.1310 22.0

2017-10-19 18:23:39 36.0 148.1300 22.0

2017-10-19 18:23:40 36.0 148.1310 22.0

2017-10-19 18:23:42 36.0 148.1330 22.0

2017-10-19 18:23:43 35.0 148.1285 22.0

2017-10-19 18:23:45 36.0 148.1270 22.0

2017-10-19 18:23:47 36.0 148.1370 22.0

2017-10-19 18:23:48 35.0 148.1385 22.0

2017-10-19 18:23:50 36.0 148.1380 22.0

2017-10-19 18:23:51 35.0 148.1355 22.0

2017-10-19 18:23:53 34.0 148.1380 22.0

... ... ... ...

2017-10-19 18:25:02 34.0 148.1610 22.0

2017-10-19 18:25:03 34.0 148.1590 22.0

2017-10-19 18:25:04 33.0 148.1555 22.0

2017-10-19 18:25:05 34.0 148.1560 22.0

2017-10-19 18:25:06 31.0 148.1535 22.0

2017-10-19 18:25:07 30.0 148.1520 22.0

2017-10-19 18:25:08 32.0 148.1630 22.0

2017-10-19 18:25:09 36.0 148.1590 22.0

2017-10-19 18:25:10 33.0 148.1575 22.0

2017-10-19 18:25:11 33.0 148.1575 22.0

2017-10-19 18:25:12 35.0 148.1585 22.0

2017-10-19 18:25:13 36.0 148.1630 22.0

2017-10-19 18:25:14 36.0 148.1630 22.0

2017-10-19 18:25:15 34.0 148.1630 22.0

2017-10-19 18:25:16 36.0 148.1640 22.0

2017-10-19 18:25:17 36.0 148.1650 22.0

2017-10-19 18:25:18 34.0 148.1620 22.0

2017-10-19 18:25:19 34.0 148.1620 22.0

2017-10-19 18:25:20 34.0 148.1620 22.0

2017-10-19 18:25:24 34.0 148.1610 22.0

2017-10-19 18:25:25 35.0 148.1605 22.0

2017-10-19 18:25:26 35.0 148.1615 22.0

2017-10-19 18:25:33 33.0 148.1645 22.0

2017-10-19 18:25:34 31.0 148.1575 22.0

2017-10-19 18:25:35 30.0 148.1520 22.0

2017-10-19 18:25:36 30.0 148.1520 22.0

2017-10-19 18:25:37 30.0 148.1490 22.0

2017-10-19 18:25:38 30.0 148.1570 22.0

2017-10-19 18:25:39 33.0 148.1595 22.0

2017-10-19 18:25:40 33.0 148.1635 22.0

International pipDiff totalSpread

timestamp

2017-10-19 18:23:19 148.195 38.0 54.0

2017-10-19 18:23:20 148.195 36.0 57.0

2017-10-19 18:23:21 148.195 36.0 57.0

2017-10-19 18:23:22 148.195 49.0 58.0

2017-10-19 18:23:23 148.195 66.0 55.0

2017-10-19 18:23:24 148.195 72.0 55.0

2017-10-19 18:23:25 148.195 70.0 57.0

2017-10-19 18:23:26 148.195 65.0 57.0

2017-10-19 18:23:27 148.195 63.0 57.0

2017-10-19 18:23:28 148.195 56.0 58.0

2017-10-19 18:23:29 148.195 52.0 58.0

2017-10-19 18:23:30 148.195 44.0 58.0

2017-10-19 18:23:31 148.195 51.0 58.0

2017-10-19 18:23:32 148.195 45.0 58.0

2017-10-19 18:23:33 148.195 45.0 56.0

2017-10-19 18:23:34 148.195 41.0 57.0

2017-10-19 18:23:35 148.195 38.0 56.0

2017-10-19 18:23:36 148.195 59.0 56.0

2017-10-19 18:23:37 148.195 67.0 56.0

2017-10-19 18:23:38 148.195 64.0 56.0

2017-10-19 18:23:39 148.195 65.0 58.0

2017-10-19 18:23:40 148.195 64.0 58.0

2017-10-19 18:23:42 148.195 62.0 58.0

2017-10-19 18:23:43 148.195 66.0 57.0

2017-10-19 18:23:45 148.195 68.0 58.0

2017-10-19 18:23:47 148.195 58.0 58.0

2017-10-19 18:23:48 148.195 56.0 57.0

2017-10-19 18:23:50 148.195 57.0 58.0

2017-10-19 18:23:51 148.195 60.0 57.0

2017-10-19 18:23:53 148.195 57.0 56.0

... ... ... ...

2017-10-19 18:25:02 148.195 34.0 56.0

2017-10-19 18:25:03 148.195 36.0 56.0

2017-10-19 18:25:04 148.195 39.0 55.0

2017-10-19 18:25:05 148.195 39.0 56.0

2017-10-19 18:25:06 148.195 41.0 53.0

2017-10-19 18:25:07 148.195 43.0 52.0

2017-10-19 18:25:08 148.195 32.0 54.0

2017-10-19 18:25:09 148.195 36.0 58.0

2017-10-19 18:25:10 148.195 37.0 55.0

2017-10-19 18:25:11 148.195 37.0 55.0

2017-10-19 18:25:12 148.195 36.0 57.0

2017-10-19 18:25:13 148.195 32.0 58.0

2017-10-19 18:25:14 148.195 32.0 58.0

2017-10-19 18:25:15 148.195 32.0 56.0

2017-10-19 18:25:16 148.195 31.0 58.0

2017-10-19 18:25:17 148.195 30.0 58.0

2017-10-19 18:25:18 148.195 33.0 56.0

2017-10-19 18:25:19 148.195 33.0 56.0

2017-10-19 18:25:20 148.195 33.0 56.0

2017-10-19 18:25:24 148.195 34.0 56.0

2017-10-19 18:25:25 148.195 34.0 57.0

2017-10-19 18:25:26 148.195 34.0 57.0

2017-10-19 18:25:33 148.195 30.0 55.0

2017-10-19 18:25:34 148.195 37.0 53.0

2017-10-19 18:25:35 148.195 43.0 52.0

2017-10-19 18:25:36 148.195 43.0 52.0

2017-10-19 18:25:37 148.195 46.0 52.0

2017-10-19 18:25:38 148.195 38.0 52.0

2017-10-19 18:25:39 148.195 35.0 55.0

2017-10-19 18:25:40 148.195 31.0 55.0

[127 rows x 6 columns]

JustForex\_spread JustForex International\_spread \

timestamp

2017-10-19 20:10:06 31.0 148.2795 16.0

2017-10-19 20:10:07 31.0 148.2795 16.0

2017-10-19 20:10:08 31.0 148.2815 16.0

2017-10-19 20:10:09 30.0 148.2830 16.0

2017-10-19 20:10:10 30.0 148.2830 16.0

International pipDiff totalSpread

timestamp

2017-10-19 20:10:06 148.249 -30.0 47.0

2017-10-19 20:10:07 148.249 -30.0 47.0

2017-10-19 20:10:08 148.249 -32.0 47.0

2017-10-19 20:10:09 148.249 -34.0 46.0

2017-10-19 20:10:10 148.249 -34.0 46.0

JustForex\_spread JustForex International\_spread \

timestamp

2017-10-19 22:02:47 25.0 148.2255 17.0

International pipDiff totalSpread

timestamp

2017-10-19 22:02:47 148.1945 -31.0 42.0

Process finished with exit code 0

C:\Users\Administrator\AppData\Local\Programs\Python\Python36\python.exe "C:/Users/Administrator/Documents/monitor broker/(1) Analyze spike & arbitrage.py"

---------------------------------------------

Symbol = USDCAD

spike threshold (pip) = 30

---------------------------------------------

analyze arbitrage.......

---------------------------------------------

JustForex\_spread JustForex International\_spread \

timestamp

2017-10-19 15:19:21 21.0 1.247295 11.0

International pipDiff totalSpread

timestamp

2017-10-19 15:19:21 1.246705 -59.0 32.0

JustForex\_spread JustForex International\_spread \

timestamp

2017-10-19 18:23:31 23.0 1.246195 17.0

2017-10-19 18:23:32 26.0 1.246190 17.0

2017-10-19 18:23:33 24.0 1.246210 17.0

2017-10-19 18:23:34 24.0 1.246180 17.0

2017-10-19 18:23:35 25.0 1.246205 17.0

2017-10-19 18:23:36 25.0 1.246255 17.0

2017-10-19 18:23:37 25.0 1.246255 17.0

2017-10-19 18:23:38 23.0 1.246335 17.0

2017-10-19 18:23:39 23.0 1.246335 17.0

2017-10-19 18:23:40 22.0 1.246250 17.0

2017-10-19 18:23:42 20.0 1.246220 17.0

2017-10-19 18:23:43 23.0 1.246185 17.0

2017-10-19 18:23:45 25.0 1.246185 17.0

2017-10-19 18:23:47 25.0 1.246265 17.0

2017-10-19 18:23:48 25.0 1.246265 17.0

2017-10-19 18:23:50 24.0 1.246300 17.0

2017-10-19 18:23:51 24.0 1.246310 17.0

2017-10-19 18:23:53 24.0 1.246330 17.0

2017-10-19 18:23:54 24.0 1.246300 17.0

2017-10-19 18:23:55 24.0 1.246310 17.0

2017-10-19 18:23:57 25.0 1.246325 17.0

2017-10-19 18:23:58 24.0 1.246230 17.0

2017-10-19 18:23:59 24.0 1.246240 17.0

2017-10-19 18:24:00 24.0 1.246240 17.0

2017-10-19 18:24:06 25.0 1.246205 17.0

2017-10-19 18:24:07 20.0 1.246170 17.0

2017-10-19 18:24:08 23.0 1.246195 17.0

2017-10-19 18:24:09 24.0 1.246190 17.0

2017-10-19 18:24:10 24.0 1.246180 17.0

2017-10-19 18:24:11 25.0 1.246185 17.0

... ... ... ...

2017-10-19 18:24:31 25.0 1.246245 17.0

2017-10-19 18:24:32 24.0 1.246250 17.0

2017-10-19 18:24:33 23.0 1.246245 17.0

2017-10-19 18:24:34 24.0 1.246250 17.0

2017-10-19 18:24:35 24.0 1.246250 17.0

2017-10-19 18:24:36 24.0 1.246250 17.0

2017-10-19 18:24:37 24.0 1.246230 17.0

2017-10-19 18:24:38 25.0 1.246235 17.0

2017-10-19 18:24:39 25.0 1.246265 17.0

2017-10-19 18:24:40 25.0 1.246275 17.0

2017-10-19 18:24:41 25.0 1.246255 17.0

2017-10-19 18:24:42 25.0 1.246275 17.0

2017-10-19 18:24:43 24.0 1.246260 17.0

2017-10-19 18:24:44 25.0 1.246255 17.0

2017-10-19 18:24:45 26.0 1.246250 17.0

2017-10-19 18:24:46 25.0 1.246255 17.0

2017-10-19 18:24:47 25.0 1.246255 17.0

2017-10-19 18:24:48 25.0 1.246255 17.0

2017-10-19 18:24:49 25.0 1.246285 17.0

2017-10-19 18:24:50 25.0 1.246285 17.0

2017-10-19 18:24:51 24.0 1.246270 17.0

2017-10-19 18:24:52 25.0 1.246275 17.0

2017-10-19 18:24:53 24.0 1.246280 17.0

2017-10-19 18:24:54 25.0 1.246295 17.0

2017-10-19 18:24:55 25.0 1.246295 17.0

2017-10-19 18:24:56 25.0 1.246285 17.0

2017-10-19 18:24:57 23.0 1.246235 17.0

2017-10-19 18:24:58 24.0 1.246230 17.0

2017-10-19 18:24:59 24.0 1.246250 17.0

2017-10-19 18:25:00 25.0 1.246225 17.0

International pipDiff totalSpread

timestamp

2017-10-19 18:23:31 1.245875 -32.0 40.0

2017-10-19 18:23:32 1.245875 -32.0 43.0

2017-10-19 18:23:33 1.245875 -34.0 41.0

2017-10-19 18:23:34 1.245875 -30.0 41.0

2017-10-19 18:23:35 1.245875 -33.0 42.0

2017-10-19 18:23:36 1.245875 -38.0 42.0

2017-10-19 18:23:37 1.245875 -38.0 42.0

2017-10-19 18:23:38 1.245875 -46.0 40.0

2017-10-19 18:23:39 1.245875 -46.0 40.0

2017-10-19 18:23:40 1.245875 -38.0 39.0

2017-10-19 18:23:42 1.245875 -35.0 37.0

2017-10-19 18:23:43 1.245875 -31.0 40.0

2017-10-19 18:23:45 1.245875 -31.0 42.0

2017-10-19 18:23:47 1.245875 -39.0 42.0

2017-10-19 18:23:48 1.245875 -39.0 42.0

2017-10-19 18:23:50 1.245875 -43.0 41.0

2017-10-19 18:23:51 1.245875 -43.0 41.0

2017-10-19 18:23:53 1.245875 -46.0 41.0

2017-10-19 18:23:54 1.245875 -43.0 41.0

2017-10-19 18:23:55 1.245875 -43.0 41.0

2017-10-19 18:23:57 1.245875 -45.0 42.0

2017-10-19 18:23:58 1.245875 -36.0 41.0

2017-10-19 18:23:59 1.245875 -37.0 41.0

2017-10-19 18:24:00 1.245875 -37.0 41.0

2017-10-19 18:24:06 1.245875 -33.0 42.0

2017-10-19 18:24:07 1.245875 -30.0 37.0

2017-10-19 18:24:08 1.245875 -32.0 40.0

2017-10-19 18:24:09 1.245875 -32.0 41.0

2017-10-19 18:24:10 1.245875 -30.0 41.0

2017-10-19 18:24:11 1.245875 -31.0 42.0

... ... ... ...

2017-10-19 18:24:31 1.245875 -37.0 42.0

2017-10-19 18:24:32 1.245875 -38.0 41.0

2017-10-19 18:24:33 1.245875 -37.0 40.0

2017-10-19 18:24:34 1.245875 -38.0 41.0

2017-10-19 18:24:35 1.245875 -38.0 41.0

2017-10-19 18:24:36 1.245875 -38.0 41.0

2017-10-19 18:24:37 1.245875 -36.0 41.0

2017-10-19 18:24:38 1.245875 -36.0 42.0

2017-10-19 18:24:39 1.245875 -39.0 42.0

2017-10-19 18:24:40 1.245875 -40.0 42.0

2017-10-19 18:24:41 1.245875 -38.0 42.0

2017-10-19 18:24:42 1.245875 -40.0 42.0

2017-10-19 18:24:43 1.245875 -39.0 41.0

2017-10-19 18:24:44 1.245875 -38.0 42.0

2017-10-19 18:24:45 1.245875 -38.0 43.0

2017-10-19 18:24:46 1.245875 -38.0 42.0

2017-10-19 18:24:47 1.245875 -38.0 42.0

2017-10-19 18:24:48 1.245875 -38.0 42.0

2017-10-19 18:24:49 1.245875 -41.0 42.0

2017-10-19 18:24:50 1.245875 -41.0 42.0

2017-10-19 18:24:51 1.245875 -40.0 41.0

2017-10-19 18:24:52 1.245875 -40.0 42.0

2017-10-19 18:24:53 1.245875 -41.0 41.0

2017-10-19 18:24:54 1.245875 -42.0 42.0

2017-10-19 18:24:55 1.245875 -42.0 42.0

2017-10-19 18:24:56 1.245875 -41.0 42.0

2017-10-19 18:24:57 1.245875 -36.0 40.0

2017-10-19 18:24:58 1.245875 -36.0 41.0

2017-10-19 18:24:59 1.245875 -38.0 41.0

2017-10-19 18:25:00 1.245875 -35.0 42.0

[78 rows x 6 columns]

Process finished with exit code 0

C:\Users\Administrator\AppData\Local\Programs\Python\Python36\python.exe "C:/Users/Administrator/Documents/monitor broker/(1) Analyze spike & arbitrage.py"

---------------------------------------------

Symbol = EURUSD

spike threshold (pip) = 30

---------------------------------------------

analyze arbitrage.......

---------------------------------------------

JustForex\_spread JustForex International\_spread \

timestamp

2017-10-19 00:20:20 9.0 1.179235 10.0

2017-10-19 00:20:21 13.0 1.179385 10.0

International pipDiff totalSpread

timestamp

2017-10-19 00:20:20 1.1789 -33.0 19.0

2017-10-19 00:20:21 1.1789 -49.0 23.0

JustForex\_spread JustForex International\_spread \

timestamp

2017-10-19 14:59:45 13.0 1.182065 11.0

International pipDiff totalSpread

timestamp

2017-10-19 14:59:45 1.181765 -30.0 24.0

JustForex\_spread JustForex International\_spread \

timestamp

2017-10-19 16:01:05 11.0 1.180895 10.0

2017-10-19 16:17:14 12.0 1.178610 10.0

International pipDiff totalSpread

timestamp

2017-10-19 16:01:05 1.18126 36.0 21.0

2017-10-19 16:17:14 1.17898 37.0 22.0

JustForex\_spread JustForex International\_spread \

timestamp

2017-10-19 18:23:04 11.0 1.183545 11.0

2017-10-19 18:23:05 12.0 1.183550 11.0

2017-10-19 18:23:06 10.0 1.183560 11.0

2017-10-19 18:23:07 11.0 1.183595 11.0

2017-10-19 18:23:08 12.0 1.183550 11.0

2017-10-19 18:23:14 9.0 1.183555 11.0

2017-10-19 18:23:37 11.0 1.182845 11.0

2017-10-19 18:23:38 12.0 1.182710 11.0

2017-10-19 18:23:39 11.0 1.182775 11.0

2017-10-19 18:23:40 12.0 1.182890 11.0

2017-10-19 18:23:42 10.0 1.182860 11.0

2017-10-19 18:23:43 12.0 1.182850 11.0

2017-10-19 18:23:45 12.0 1.182850 11.0

2017-10-19 18:23:47 12.0 1.182710 11.0

2017-10-19 18:23:48 12.0 1.182710 11.0

2017-10-19 18:23:50 9.0 1.182625 11.0

2017-10-19 18:23:51 11.0 1.182715 11.0

2017-10-19 18:23:53 11.0 1.182665 11.0

2017-10-19 18:23:54 11.0 1.182755 11.0

2017-10-19 18:23:55 11.0 1.182675 11.0

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