totalSpread <= pipDiff x 2

42 <= 37 x 2 = 74

Profit = 74 -42 = 32

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| 4:30pm | |  | | GBP | |  | | CPI y/y | |  | 3.0% | | | 3.0% | | 2.9% | |  | |
|  |  | |  | | GBP | |  | | PPI Input m/m | | |  | 0.4% | | 1.2% | | 2.3% | |  | |
|  |  | |  | | GBP | |  | | RPI y/y | | |  | 3.9% | | 4.0% | | 3.9% | |  | |
|  |  | |  | | GBP | |  | | Core CPI y/y | | |  | 2.7% | | 2.7% | | 2.7% | |  | |
|  |  | |  | | GBP | |  | | HPI y/y | | |  | 5.0% | | 5.4% | | 4.5% | |  | |
|  |  | |  | | GBP | |  | | PPI Output m/m | | |  | 0.2% | | 0.2% | | 0.4% | |  | |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| 6:15pm | GBP |  | BOE Gov Carney Speaks |  |

Arbitrage analysis between JustForex and Mocaz

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

Symbol = GBPUSD

spike threshold (pip) = 30

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

analyze arbitrage.......

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

JustForex\_spread JustForex Mocaz\_spread Mocaz \

timestamp

2017-10-17 16:30:01 41.0 1.327005 74.0 1.32746

2017-10-17 16:30:05 60.0 1.326370 52.0 1.32604

pipDiff totalSpread

timestamp

2017-10-17 16:30:01 45.0 115.0

2017-10-17 16:30:05 -33.0 112.0

JustForex\_spread JustForex Mocaz\_spread Mocaz \

timestamp

2017-10-17 18:53:12 10.0 1.32237 23.0 1.322055

pipDiff totalSpread

timestamp

2017-10-17 18:53:12 -32.0 33.0

Process finished with exit code 0

Conclusion.

1. Spread is too high for the 1st news
2. 2nd news is good for entry with –ve gap.

Arbitrage analysis between JustForex and IC market

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

Symbol = GBPUSD

spike threshold (pip) = 30

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

analyze arbitrage.......

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

JustForex\_spread JustForex International\_spread \

timestamp

2017-10-17 16:30:04 65.0 1.326635 61.0

International pipDiff totalSpread

timestamp

2017-10-17 16:30:04 1.326255 -38.0 126.0

JustForex\_spread JustForex International\_spread \

timestamp

2017-10-17 17:02:59 16.0 1.32683 13.0

International pipDiff totalSpread

timestamp

2017-10-17 17:02:59 1.326275 -56.0 29.0

JustForex\_spread JustForex International\_spread \

timestamp

2017-10-17 22:18:39 20.0 1.315730 13.0

2017-10-17 22:18:40 20.0 1.316070 15.0

2017-10-17 22:18:41 17.0 1.316045 15.0

International pipDiff totalSpread

timestamp

2017-10-17 22:18:39 1.316045 32.0 33.0

2017-10-17 22:18:40 1.315655 -42.0 35.0

2017-10-17 22:18:41 1.315655 -39.0 32.0

Process finished with exit code 0

Conclusion:

1. Oppurtunity is seen during non High Impact NEWS.

Arbitrage analysis between JustForex and PipHijau

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

Symbol = GBPUSD

spike threshold (pip) = 30

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

analyze arbitrage.......

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

Process finished with exit code 0

Conclusion:

1. No oppurtunity seen.

Arbitrage analysis between Mocaz and IC Market

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

Symbol = GBPUSD

spike threshold (pip) = 30

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

analyze arbitrage.......

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

Mocaz\_spread Mocaz International\_spread \

timestamp

2017-10-17 16:30:01 74.0 1.327460 28.0

2017-10-17 16:30:03 70.0 1.326380 70.0

2017-10-17 16:30:04 63.0 1.326625 61.0

2017-10-17 16:30:05 52.0 1.326040 61.0

International pipDiff totalSpread

timestamp

2017-10-17 16:30:01 1.326960 -50.0 102.0

2017-10-17 16:30:03 1.325880 -50.0 140.0

2017-10-17 16:30:04 1.326255 -37.0 124.0

2017-10-17 16:30:05 1.326365 33.0 113.0

Mocaz\_spread Mocaz International\_spread \

timestamp

2017-10-17 17:02:59 28.0 1.32674 13.0

International pipDiff totalSpread

timestamp

2017-10-17 17:02:59 1.326275 -46.0 41.0

Mocaz\_spread Mocaz International\_spread \

timestamp

2017-10-17 18:53:12 23.0 1.322055 10.0

International pipDiff totalSpread

timestamp

2017-10-17 18:53:12 1.32237 32.0 33.0

Mocaz\_spread Mocaz International\_spread \

timestamp

2017-10-17 22:18:39 27.0 1.315745 13.0

2017-10-17 22:18:40 31.0 1.316125 15.0

2017-10-17 22:18:41 26.0 1.315960 15.0

International pipDiff totalSpread

timestamp

2017-10-17 22:18:39 1.316045 30.0 40.0

2017-10-17 22:18:40 1.315655 -47.0 46.0

2017-10-17 22:18:41 1.315655 -30.0 41.0

Process finished with exit code 0





