Arbitrage Bot

Strategy Overview

The transaction involves two exchanges: Exchange A and Exchange B. Arbitrage Bot monitors the prices on both exchanges and transacts when a profit opportunity arises.

An opportunity arises when Hummingbot can buy on one exchange at a lower price and sell on the other exchange at a higher price.

Available Exchanges

Exchange Connectors		
Connector	Status	Notes
Beaxy		Connector is working properly and safe to use
Binance		Connector is working properly and safe to use
Binance Futures		Connector is working properly and safe to use
Blocktane		Connector is working properly and safe to use
Coinbase Pro		Connector is working properly and safe to use
dYdX		Connector is working properly and safe to use
Huobi Global		Connector is working properly and safe to use
Kraken		Connector is working properly and safe to use
KuCoin		Connector is working properly and safe to use
Liquid		Connector is working properly and safe to use

OKEx	Connector is working properly and safe to use
Coinzoom	Connector is new (BETA) and may have some undiscovered issues
Digifinex	Connector is new (BETA) and may have some undiscovered issues
HitBTC	Connector is new (BETA) and may have some undiscovered issues
AscendEx	Connector has one or more reported issues. Refer to our Github page page for more information
Binance US	Connector has one or more reported issues. Refer to our Github page page for more information
Bitfinex	Connector has one or more reported issues. Refer to our Github page page for more information
Bittrex Global	Connector has one or more reported issues. Refer to our Github page page for more information
Crypto.com	Connector has one or more reported issues. Refer to our Github page page for more information
Loopring	Connector has one or more reported issues. Refer to our Github page page for more information
ProBit Global	Connector has one or more reported issues. Refer to our Github page page for more information
ProBit Korea	Connector has one or more reported issues. Refer to our Github page page for more information

Create Strategy

For the 1st iteration you create an arbitrage strategy by specifying specific exchanges to look for opportunities.

- 1) Run the "create" command
 - Starts the creation of a new strategy.
 - So each pair of exchanges represents new strategy
- 2) Select "arbitrage" as base strategy (as opposed to say, "simple trade")
- 3) Select Primary Exchange
 - You can select from the list of currently implemented exchanges

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4)

All strategy modules are child classes of TimeIterator, which is called via c_tick() every second.

What this means is, a running strategy module is called every second via its $c_{\mathtt{tick}()}$ method to check on the markets and wallets, and decide whether it should perform any trades or not. One way to think about it is that a strategy module acts like it's watching a movie frame-by-frame via $c_{\mathtt{tick}()}$, and reacts to what it sees in real time via trading actions.

If you're reading or writing a strategy module, the $c_{tick}()$ function should be treated as the entry point of a strategy module. If you're reading a strategy module's code, $c_{tick}()$ should be where you start. If you're writing a new strategy module, $c_{tick}()$ is also going to where you start writing the important bits of your strategy.