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Research on the calendar spread arbitrage of CSI 300 stock index futures based on Co integration theory

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Stock index futures were mostly be arbitrated by using cost of carrying model, but the arbitrage effect was not well. Statistical arbitrage provided a new arbitrage mode. Some arbitrage models using Co integration in present can also be improved. An improved model is given by using Co integration theory. The empirical analysis result indicated that an ideal arbitrage effect can be realized by using the traded data of CSI 300 stock index futures.



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