

READ ME

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Version of Python: 2.7.13 Version of Spyder: 3.23

Description - Project: High Frequency Index Composition Arbitrage

Installation: Please install on your pc the latest version of Anaconda with Python 2.7 and the latest version of Spyder. The program was run in Windows 10 but it should work also if you use a Mac PC or a Linux distribution.

One can download the Anaconda / Python 2.7 / Spyder here:

<https://www.anaconda.com/download/>

Packages Used:

The following packages should be installed by the anaconda environment when possible or via through pip install package in anaconda prompt: Numpy, Pandas, Datetime, Matplotlib.

You need also to copy the CSV file for your working directory