1

(400-380)=20

Immediately sell futures, get 380-377=3

2

c=p+exp(-r*tau)*(F-K)

  19.80199

call is selling for 10, so it is under its theoretical value

Buy the call, sell the put, sell the futures

3

F	6.29
K	6
tau	0.09863
r	0.015
c	0.577
p	0.43
c-p	0.147
PV(F-K)	0.2896

Call underpriced relative to put

So buy call, sell put, hedge by selling forward

4

Fexp(-r*tau)-K<=C-P<=F-Kexp(-r*tau)

  0.280701   0.147   0.29887