**Testing period:**

**Intraday: 6/1/2020 – 6/31/2020**

**Daily data: 4/1/2020 – 7/1/2020**

**TECH SECTOR**

[['CSCO', 'SPWR', 0.013433074760840802],

['WDAY', 'CDNS', 0.017072326861019973]]

**Health Care Sector**

[['JNJ', 'BSX', 0.00554187100105414], good

['UNH', 'MYL', 0.004582160879951922],

['ABT', 'MNLO', 0.011661850958506317],

['BDX', 'CNC', 0.009204096661306576], good

['EW', 'CNC', 0.0009354230347618246], good

['MRNA', 'CTLT', 0.0067294176740073965]]

**Energy Sector**

[['FANG', 'NBL', 0.0003207462760526266],

['MRO', 'WPX', 0.019770243258944924], cointegrate even on longer period

['NBL', 'DVN', 0.005811167527008251],

['KOS', 'SM', 0.013951660980515604]] good

**pairs with p smaller than 0.01 when testing on intraday data: 6/1/2020-6/31/2020**

**Health Care sector, p-value < 0.01**

test JNJ SYK P-value 0.0014704907003775958

test JNJ BSX P-value 0.009802306751239534

test TMO TGTX P-value 0.005981230628693

test BMY MRNA P-value 0.0024788519495339317

test MDT THC P-value 0.00036175202393681674

test CVS ENDP P-value 0.002354971104783664

test VRTX INCY P-value 0.005457698329269169

test VRTX ACAD P-value 0.00871772098392986

test BDX SYK P-value 0.007000203119188009

test BDX BSX P-value 0.0019699786955144146

test BDX CNC P-value 0.0006705169425030784

test BDX A P-value 0.005837885522819438

test BDX XRAY P-value 0.002133557251009724

test BDX NVST P-value 0.0010218553593601412

test BDX THC P-value 0.004364807652332155

test EW CNC P-value 0.008038608389784608

test CNC CERN P-value 0.004836425332463665

test A CERN P-value 0.007666990734538844

test MRNA TDOC P-value 0.0064833899743945485

test MRNA XRAY P-value 0.005224995365393196

test MRNA MYL P-value 0.0011189608169768857

test MRNA ENDP P-value 0.007430024436424523

test HOLX TGTX P-value 0.008058440844035071

test HOLX KPTI P-value 0.005456675240400785

test TGTX KPTI P-value 0.00511897511865207

**IT Sector, p-value < 0.01**

test V NLOK P-value 0.005497866164577589

test INTC WU P-value 0.008856599622680154

test PYPL SQ P-value 0.007313148520243987

test CSCO NTAP P-value 0.006409087481318255

test CRM CRWD P-value 0.007042060451078966

test ACN DELL P-value 0.005549341601412099

test IBM XRX P-value 0.008502387912258234

test NOW CRWD P-value 0.0057981579573153745

test NOW ENPH P-value 0.0059390003000292894

test NOW CLDR P-value 0.004484213683308279

test NOW PS P-value 0.009969020018744007

test GPN FEYE P-value 0.00803124872573723

test ZM WU P-value 0.0005230064876041703

test ZM XRX P-value 0.0018693070023601168

test ZM ADS P-value 0.004149486499367507

test ZM DDD P-value 0.005676355291081932

test DOCU WU P-value 0.0036163448672362247

test DOCU BILL P-value 0.007382027576343038

test SPLK BOX P-value 0.0026841139389845604

test SPLK FIT P-value 0.0012646279137762991

test CTSH LITE P-value 0.004011863664241954

test TWLO AYX P-value 0.0014465946713119037

test TWLO NET P-value 0.0002709181561465585

test CRWD DT P-value 0.003159708774231704

test NLOK XRX P-value 0.004793982602381835

test NLOK FEYE P-value 0.005173404318050397

test WU FLIR P-value 0.006653800791578225

test WU CLDR P-value 0.0051251498821986005

test WU BILL P-value 0.0028210644972876116

test ZS LITE P-value 0.008842616599408793

test ZS SMAR P-value 0.00823265041797328

test ZS DXC P-value 0.0077624153903911985

test ZS SABR P-value 0.0054496253655166695

test ZS PD P-value 0.007140513650012753