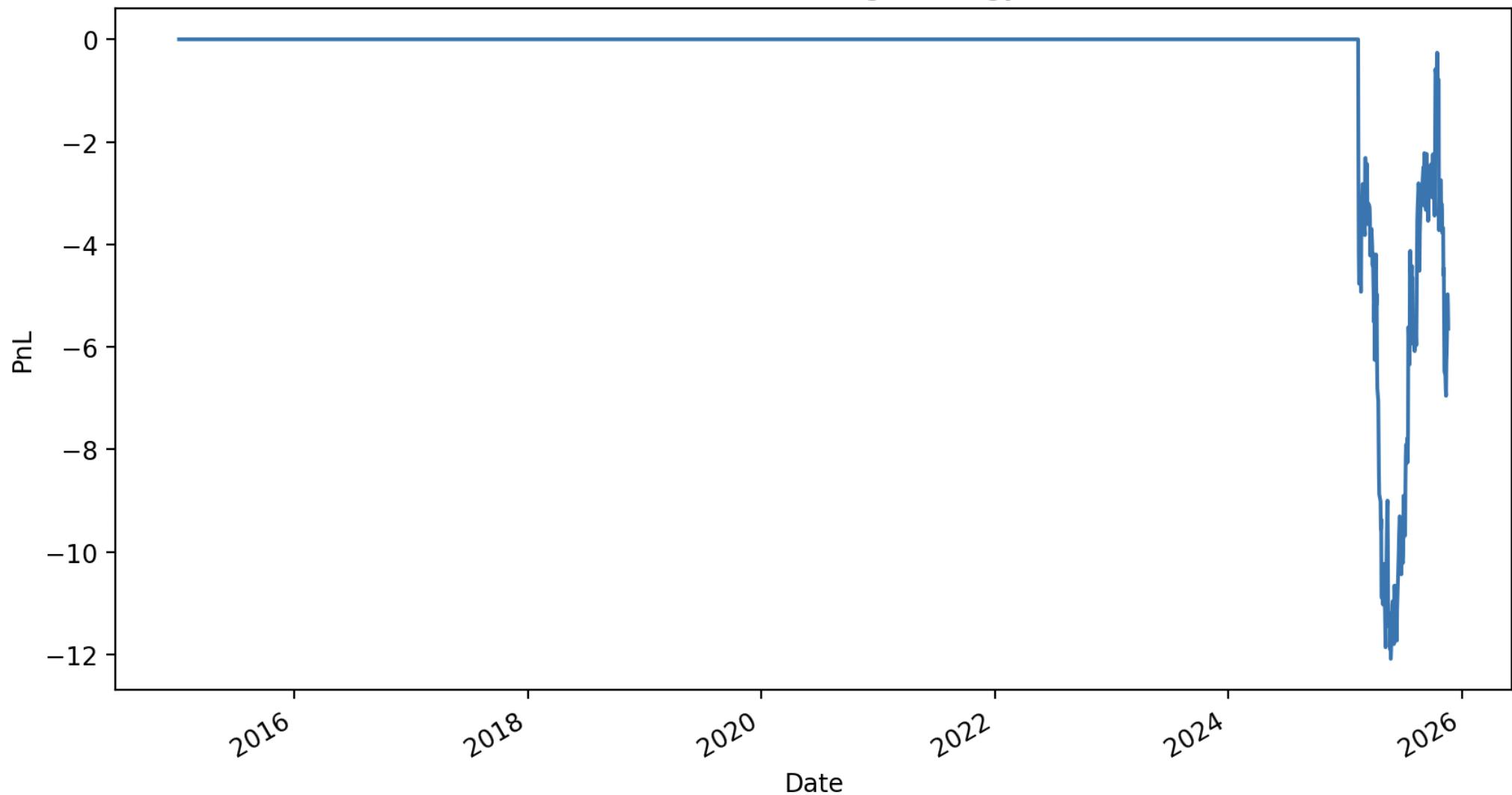


Figure 1

Cumulative PnL of Pair Trading Strategy (KO vs PEP)



(x, y) = (2016, -2.70)