

# Pairs Trading Analysis Dashboard (Find Highly Correlated Pairs)

Select Start Date: 01/01/2015

Select End Date: 11/12/2024

Start Analysis

## OLS Analysis Results (Top 10 Stationary Spread by Vol)

| Ticker1(Y) | Ticker2(X) | Sector            | Spread_Vol | Is_Spread_Stationary | OLS_hedge_ratio(per ticker1) | OLS_R2 | Mean_Reversion_Speed(lambda) | half_life(days) |
|------------|------------|-------------------|------------|----------------------|------------------------------|--------|------------------------------|-----------------|
| ALLK       | BCAB       | Healthcare        | 0.525      | 1                    | 1.335                        | 0.905  | 0.027                        | 25.699          |
| ALLK       | ADPT       | Healthcare        | 0.48       | 1                    | 1.803                        | 0.928  | 0.027                        | 25.68           |
| BXC        | HUBG       | Industrials       | 0.455      | 1                    | 2.888                        | 0.797  | 0.01                         | 69.57           |
| OM         | CMAX       | Healthcare        | 0.442      | 1                    | 0.691                        | 0.876  | 0.017                        | 40.777          |
| RENT       | PRPL       | Consumer Cyclical | 0.441      | 1                    | 1.167                        | 0.811  | 0.025                        | 27.96           |
| BCAB       | GBIO       | Healthcare        | 0.439      | 1                    | 1.208                        | 0.869  | 0.023                        | 30.52           |
| KOD        | BCAB       | Healthcare        | 0.439      | 1                    | 1.162                        | 0.911  | 0.025                        | 27.976          |
| BXC        | JBHT       | Industrials       | 0.413      | 1                    | 2.86                         | 0.833  | 0.009                        | 75.151          |
| WVE        | XERS       | Healthcare        | 0.403      | 1                    | 0.973                        | 0.795  | 0.016                        | 43.906          |
| OM         | CHRS       | Healthcare        | 0.403      | 1                    | 1.357                        | 0.897  | 0.021                        | 32.948          |

## Kalman Filter Analysis Results (Top 10 Stationary Spread by Vol)

| Ticker1(Y) | Ticker2(X) | Sector            | Spread_Vol | Is_Spread_Stationary | Kalman_avg_hedge_ratio(per ticker1) | Kalman_hedge_ratio_range | Mean_Reversion_Speed(lambda) |
|------------|------------|-------------------|------------|----------------------|-------------------------------------|--------------------------|------------------------------|
| RENT       | PRPL       | Consumer Cyclical | 0.536      | 1                    | 1.65                                | 1.463 - 1.771            | 0.025                        |
| WVE        | XERS       | Healthcare        | 0.401      | 1                    | 0.919                               | 0.84 - 0.976             | 0.016                        |
| GBIO       | KOD        | Healthcare        | 0.362      | 1                    | 0.59                                | 0.546 - 0.655            | 0.02                         |
| ATNM       | OTLK       | Healthcare        | 0.351      | 1                    | 0.521                               | 0.499 - 0.594            | 0.016                        |
| RYTM       | NUVL       | Healthcare        | 0.349      | 1                    | 0.633                               | 0.576 - 0.655            | 0.013                        |
| GBIO       | QSI        | Healthcare        | 0.348      | 1                    | 0.933                               | 0.852 - 1.042            | 0.022                        |
| IKNA       | CUE        | Healthcare        | 0.342      | 1                    | 0.723                               | 0.633 - 0.842            | 0.022                        |
| IMRX       | PACB       | Healthcare        | 0.342      | 1                    | 0.692                               | 0.609 - 0.776            | 0.027                        |
| GLUE       | SHCR       | Healthcare        | 0.339      | 1                    | 1.165                               | 1.071 - 1.254            | 0.028                        |
| GBIO       | BFLY       | Healthcare        | 0.329      | 1                    | 0.89                                | 0.838 - 0.987            | 0.025                        |