| | Rank_M | v_M | MCS_M | Rank_R | v_R | MCS_R | Loss |
|----------------------|--------|-----------|-------|--------|-----------|-------|-----------|
| confidence level 1% | | | | | | | |
| AS | 1 | -1.139251 | 1.000 | 1 | -1.139251 | 1.000 | -3.482023 |
| confidence level 5% | | | | | | | |
| GM-skew N - U | 4 | -1.094461 | 1.000 | 6 | 1.942306 | 0.251 | -3.824994 |
| GM-skew Std - U | 3 | -1.119362 | 1.000 | 4 | 1.5125513 | 0.506 | -3.827276 |
| DAGM-skew N - U | 2 | -1.121833 | 1.000 | 3 | 1.344395 | 0.612 | -3.828983 |
| GM-skew N - Real GDP | 5 | -1.090533 | 1.000 | 5 | 1.903202 | 0.275 | -3.825410 |
| GM Std - Bond Yields | 6 | 1.125073 | 0.016 | 2 | 1.137233 | 0.759 | -3.070974 |
| AS | 1 | -1.196132 | 1.000 | 1 | -1.137233 | 1.000 | -3.838795 |