

Paired t-test (standardized returns) Significance ma

Index (Ticker)

Portfolio	0.454	0.579	0.794	0.489
BTC-USD	0.890	0.372	0.835	0.323
CL=F	0.232	0.868	0.501	0.741
GC=F	0.145	0.374	0.563	0.317
GDAXI	0.878	0.568	0.027	0.271
GSPC	0.371	0.516	0.081	0.753
HG=F	0.529	0.689	0.513	0.539
IXIC	0.180	0.216	0.069	0.506
NG=F	0.561	0.579	0.523	0.477
SI=F	0.736	0.999	0.523	0.179
SSMI	0.645	0.414	0.446	0.326

BH

AG

BB

MA

Opponent strategy (B)

Significance



not significant



significant (t > 0)



significant (t < 0)