

Paired t-test (standardized returns)
Portfolio-level significance matrix ($p < 0.1$)

Strategy A	BH	0.951	0.283	0.054	0.454
	AG	0.951		0.158	0.579
	BB	0.283	0.410	0.583	0.794
	MA	0.054	0.158	0.583	0.489
	MACD	0.454	0.579	0.794	0.489
		BH	AG	BB	MA
Strategy B					

Significance



significant ($t < 0$)



not significant



significant ($t > 0$)