

Paired t-test (standardized returns) Significance matrix

Index (Ticker)

Portfolio	0.951	0.410	0.158	0.579
BTC-USD	0.240	0.442	0.995	0.372
CL=F	0.288	0.674	0.868	0.868
GC=F	0.615	0.731	0.930	0.374
GDAXI	0.227	0.219	0.420	0.568
GSPC	0.827	0.016	0.122	0.516
HG=F	0.858	0.336	0.308	0.689
IXIC	0.992	0.004	0.309	0.216
NG=F	0.980	0.978	0.892	0.579
SI=F	0.757	0.553	0.184	0.999
SSMI	0.350	0.855	0.816	0.414

BH

BB

MA

MACD

Opponent strategy (B)

Significance



not significant



significant ($t > 0$)



significant ($t < 0$)