

Paired t-test (standardized returns) Significance ma

Index (Ticker)

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

BH

BB

MA

MACD

Opponent strategy (B)

Significance



not significant



significant (t > 0)



significant (t < 0)