

Paired t-test (standardized returns)
Significance matrix ($p < 0.1$) – Strategy MA

Index (Ticker)	GC=F	HG=F	SI=F	
BH	0.566	0.508	0.549	0.322
AG		0.162	0.171	0.877
BB			0.031	0.046
MACD				0.341
	BH	AG	BB	MACD
Opponent strategy (B)				

Paired t-test (standardized returns)
Significance matrix ($p < 0.1$) – Strategy AG

Index (Ticker)	GC=F	HG=F	SI=F	
BH	0.688	0.325	0.508	0.151
BB		0.640	0.182	0.171
MA			0.484	0.187
MACD				0.046
	BH	BB	MA	MACD
Opponent strategy (B)				

Significance



not significant



significant ($t > 0$)

Paired t-test (standardized returns)
Significance matrix ($p < 0.1$) – Strategy BB

Index (Ticker)	GC=F	HG=F	SI=F	
BH	0.373	0.325	0.549	0.551
AG		0.237	0.182	0.877
BB			0.366	0.187
MACD				0.341
	BH	AG	BB	MACD
Opponent strategy (B)				

Paired t-test (standardized returns)
Significance matrix ($p < 0.1$) – Strategy MACD

Index (Ticker)	GC=F	HG=F	SI=F	
BH	0.149	0.151	0.551	0.322
AG		0.536	0.401	0.517
BB			0.742	0.395
MA				0.509
	BH	AG	BB	MA
Opponent strategy (B)				

Significant ($t < 0$)