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

	BH	AG	BB	MA	MACD
BH		0.726	0.309	**0.052**	0.518
AG	0.726		0.298	**0.090**	0.469
BB	0.309	0.298		0.541	0.776
MA	**0.052**	**0.090**	0.541		0.455
MACD	0.518	0.469	0.776	0.455	

Strategy A

Strategy B

Significance: significant (t < 0)   not significant   significant (t > 0)