

# Paired t-test (standardized returns) Significance matrix

Index (Ticker)	BH	AG	BB	MACD
Portfolio	<b>0.054</b>	0.158	0.583	0.489
BTC-USD	0.256	0.995	0.297	0.323
CL=F	0.331	0.868	0.740	0.741
GC=F	0.567	0.930	0.530	0.317
GDAXI	0.135	0.420	0.331	0.271
GSPC	<b>0.047</b>	0.122	<b>0.098</b>	0.753
HG=F	0.164	0.308	0.895	0.539
IXIC	0.295	0.309	<b>0.012</b>	0.506
NG=F	0.857	0.892	0.886	0.477
SI=F	<b>0.031</b>	0.184	0.329	0.179
SSMI	0.469	0.816	0.681	0.326

Opponent strategy (B)

Significance



not significant



significant ( $t > 0$ )



significant ( $t < 0$ )