

Paired t-test (standardized returns) Significance ma

Index (Ticker)

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

BH

AG

BB

MACD

Opponent strategy (B)

Significance

not significant

significant ($t > 0$)

significant ($t < 0$)