Paired t−test (standardized returns) Significance ma

Index (Ticker)	BH	AG	MA	MACD
Portfolio	0.283	0.410	0.583	0.794
BTC−USD	0.983	0.442	0.297	0.835
CL=F	0.515	0.674	0.740	0.501
GC=F	0.360	0.731	0.530	0.563
GDAXI	**0.086**	0.219	0.331	**0.027**
GSPC	**0.005**	**0.016**	**0.098**	**0.081**
HG=F	0.230	0.336	0.895	0.513
IXIC	**0.003**	**0.004**	**0.012**	**0.069**
NG=F	0.957	0.978	0.886	0.523
SI=F	0.375	0.553	0.329	0.523
SSMI	0.860	0.855	0.681	0.446

Opponent strategy (B)

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