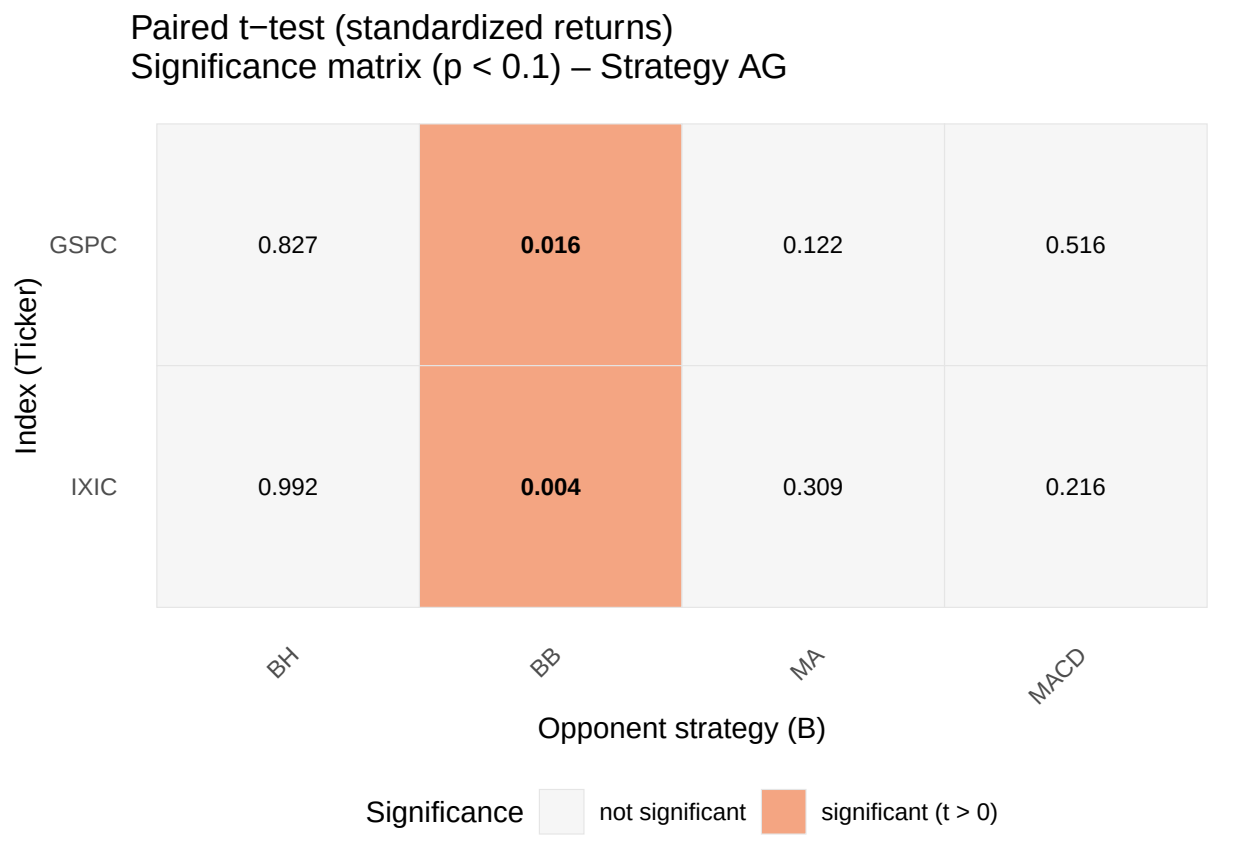
Paired t−test (standardized returns)
Significance matrix (p < 0.1) – Strategy AG
Index (Ticker)
GSPC
IXIC
0.827
0.016
0.122
0.516
0.992
0.004
0.309
0.216
BH
BB
MA
MACD
Opponent strategy (B)
Significance
not significant
significant (t > 0)