

Paired t-test (standardized returns)  
Significance matrix ( $p < 0.1$ ) – Strategy MA

Index (Ticker)	BH	AG	BB	MACD
GSPC	<b>0.042</b>	<b>0.012</b>	<b>0.088</b>	0.747
IXIC	0.294	<b>0.080</b>	<b>0.013</b>	0.502
Opponent strategy (B)				

Paired t-test (standardized returns)  
Significance matrix ( $p < 0.1$ ) – Strategy AG

Index (Ticker)	BH	BB	MA	MACD
GSPC	0.396	<b>0.001</b>	<b>0.012</b>	0.191
IXIC	0.220	<b>0.001</b>	<b>0.080</b>	<b>0.067</b>
Opponent strategy (B)				

Significance

not significant

significant ( $t > 0$ )

significant ( $t < 0$ )

Paired t-test (standardized returns)  
Significance matrix ( $p < 0.1$ ) – Strategy BB

Index (Ticker)	BH	AG	BB	MACD
GSPC	<b>0.004</b>	<b>0.001</b>	<b>0.088</b>	0.076
IXIC	<b>0.004</b>	<b>0.001</b>	<b>0.013</b>	<b>0.075</b>
Opponent strategy (B)				

Paired t-test (standardized returns)  
Significance matrix ( $p < 0.1$ ) – Strategy MACD

Index (Ticker)	BH	AG	BB	MA
GSPC	0.326	0.191	<b>0.076</b>	0.747
IXIC	0.172	<b>0.067</b>	<b>0.075</b>	0.502
Opponent strategy (B)				