

BooleanGrid

Test Results

OVERVIEW

A test was conducted to determine the ability of BooleanGrid to simultaneously predict the market and beat the benchmark.

The desired outcome was:

- Identify underperforming stocks that would trend upward
- Beat the SP500 at the end of the test
- Predict the date the portfolio would beat the SP500

METHODOLOGY

A portfolio was created using BooleanGrid on May 25, 2016. Equities were determined on Day 1 as Buy or Sell, and held for the duration of one year. Returns were re-invested on a daily basis.

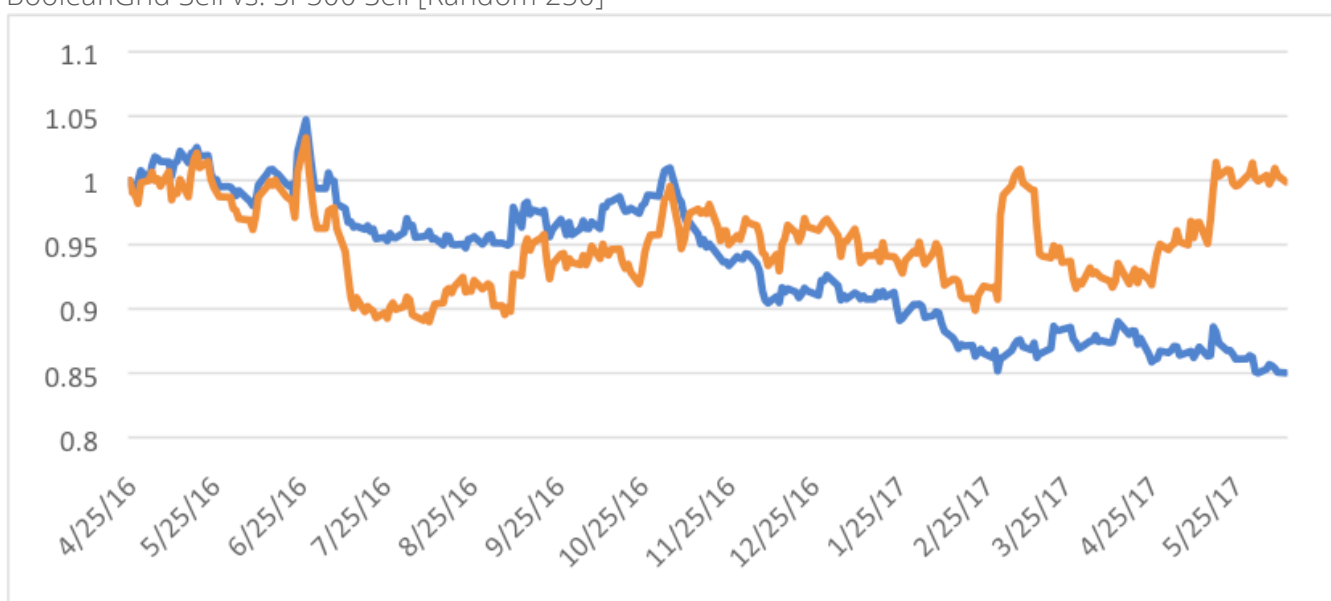
OUTCOME [Results have been independently verified]

Target	Outcome
Identify undervalued equities	Portfolio rose steadily against the benchmark
Beat the benchmark	Success
Predicted date for portfolio to beat benchmark: 5/25/2017	Portfolio beat benchmark on 5/25/2017
Other	BooleanGrid beat the benchmark in both Buys and Sells

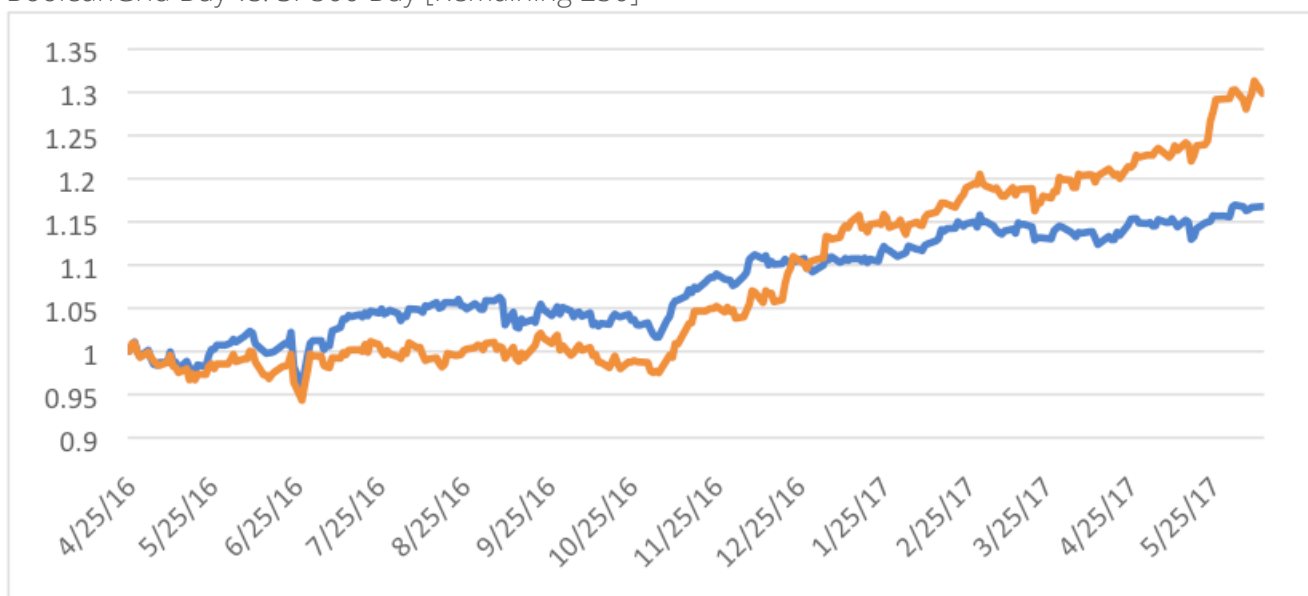
CHARTS

SP500 is in Blue; BooleanGrid is in Orange.

BooleanGrid Sell vs. SP500 Sell [Random 250]



BooleanGrid Buy vs. SP500 Buy [Remaining 250]



BooleanGrid vs SP500

