

ZZAlpha Recommendations Results as of March 31, 2021 (Q1-2021)

Rec	ID	Desc	size	5yrAnnualized	1yr	ytd
Rec	535	BigCap100_20DAY	size:10	25.3	106.2	1.9
Rec	535	BigCap100_20DAY	size:5	35.8	161.2	2.3
Rec	535	BigCap100_20DAY	size:2	48.7	285.1	-1.3
Bench	OEF	iShares S&P 100	size:1	15.0	51.6	4.8
Rec	113	SP500_3	size:10	13.7	85.3	12.5
Rec	113	SP500_3	size:5	12.1	85.6	9.5
Rec	113	SP500_3	size:2	13.9	85.6	8.3
Bench	SPY	SP 500 SPDR	size:1	14.5	53.8	6.0
Rec	114	SPMid400_2	size:10	19.2	162.5	30.3
Rec	114	SPMid400_2	size:5	19.4	152.3	33.1
Rec	114	SPMid400_2	size:2	14.1	145.7	38.4
Bench	IJH	iShares S&P mid400	size:1	12.9	80.9	13.3
Rec	15	SPSm600_2	size:10	24.6	199.7	36.1
Rec	15	SPSm600_2	size:5	36.6	229.1	31.0
Rec	15	SPSm600_2	size:2	52.9	457.7	47.9
Bench	IJR	iShares S&P sm600	size:1	14.3	93.4	18.1
Rec	100	AllCap_1	size:10	21.9	176.1	13.4
Rec	100	AllCap_1	size:5	25.0	188.4	18.9
Rec	100	AllCap_1	size:2	22.0	157.1	-1.4
Bench	IWV	iShares Russell 3000	size:1	14.9	59.9	6.1
Rec	8	Big500_3	size:10	16.4	92.9	7.1
Rec	8	Big500_3	size:5	16.6	116.4	8.9
Rec	8	Big500_3	size:2	20.8	138.6	13.6
Bench	SPY	SP 500 SPDR	size:1	14.5	53.8	6.0
Rec	1535	Very_High_Liquidity_20C	size:10	46.6	282.6	89.6
Rec	1535	Very_High_Liquidity_20C	size:5	37.8	189.1	46.2
Rec	1535	Very_High_Liquidity_20C	size:2	11.5	171.4	143.0
Bench	OEF	iShares S&P 100	size:1	15.0	51.6	4.8
Rec	1525	High_Liquidity_20DAY	size:10	54.0	345.1	14.1
Rec	1525	High_Liquidity_20DAY	size:5	62.6	397.9	23.9
Rec	1525	High_Liquidity_20DAY	size:2	53.1	308.6	0.3
Bench	IWB	iShares Russell 1000	size:1	14.9	58.2	5.7
Rec	1515	Mid_Hi_Liquidity_2	size:10	27.1	131.6	24.9
Rec	1515	Mid_Hi_Liquidity_2	size:5	22.3	110.6	17.0
Rec	1515	Mid_Hi_Liquidity_2	size:2	20.6	126.3	21.8
Bench	IJH	iShares S&P mid400	size:1	12.9	80.9	13.3

Rec	151	Mid_Liquidity_4	size:10	15.5	159.4	10.7
Rec	151	Mid_Liquidity_4	size:5	19.4	170.5	10.2
Rec	151	Mid_Liquidity_4	size:2	29.8	273.4	19.6
Bench	IJH	iShares S&P mid400	size:1	12.9	80.9	13.3
Rec	150	Low_Liquidity_1	size:10	27.2	217.0	16.5
Rec	150	Low_Liquidity_1	size:5	31.6	271.5	21.9
Rec	150	Low_Liquidity_1	size:2	19.9	236.6	31.8
Bench	IJR	iShares S&P sm600	size:1	14.3	93.4	18.1
Rec	101	Cap_2_250m_1	size:10	20.4	186.5	13.1
Rec	101	Cap_2_250m_1	size:5	25.3	249.5	24.8
Rec	101	Cap_2_250m_1	size:2	45.0	223.0	18.6
Bench	IJR	iShares S&P sm600	size:1	14.3	93.4	18.1
Rec	102	Cap_250_1000m_1	size:10	17.4	160.4	16.0
Rec	102	Cap_250_1000m_1	size:5	18.7	191.9	23.5
Rec	102	Cap_250_1000m_1	size:2	33.2	248.3	32.8
Bench	IJR	iShares S&P sm600	size:1	14.3	93.4	18.1
Rec	1405	Cap_1B_to_5B_20DAY	size:10	39.6	142.6	38.8
Rec	1405	Cap_1B_to_5B_20DAY	size:5	52.6	179.7	52.6
Rec	1405	Cap_1B_to_5B_20DAY	size:2	77.5	312.6	106.6
Bench	IWM	iShares Russell 2000	size:1	15.2	93.0	12.7
Rec	1055	Cap_over5B_20DAY	size:10	42.2	202.8	-2.4
Rec	1055	Cap_over5B_20DAY	size:5	40.7	229.4	-3.3
Rec	1055	Cap_over5B_20DAY	size:2	36.4	221.4	-1.5
Bench	IWB	iShares Russell 1000	size:1	14.9	58.2	5.7
Rec	137	SICInsurance_2	size:10	16.7	64.1	11.0
Rec	137	SICInsurance_2	size:5	19.1	60.5	11.3
Rec	137	SICInsurance_2	size:2	16.8	55.3	8.1
Bench	SPY	SP 500 SPDR	size:1	14.5	53.8	6.0
Rec	136	SICsInvServ_1	size:10	15.9	125.0	12.4
Rec	136	SICsInvServ_1	size:5	18.0	135.7	9.6
Rec	136	SICsInvServ_1	size:2	17.3	157.6	-1.2
Bench	SPY	SP 500 SPDR	size:1	14.5	53.8	6.0
Rec	138	SICBanks_1	size:10	16.6	139.9	35.0
Rec	138	SICBanks_1	size:5	20.3	168.9	36.4
Rec	138	SICBanks_1	size:2	24.4	200.4	38.1
Bench	IYF	iShares US Financial Sect	size:1	12.5	53.9	12.1
Rec	135	SICSemiCond_1	size:10	56.2	238.0	23.9
Rec	135	SICSemiCond_1	size:5	62.3	283.9	29.6

Rec	135	SICSemicond_1	size:2	61.2	338.9	40.1
Bench	SOXX	iShares Semiconductor	size:1	36.2	106.6	11.8
Rec	133	SICAllTech_2	size:10	43.2	289.2	39.2
Rec	133	SICAllTech_2	size:5	41.3	308.1	24.9
Rec	133	SICAllTech_2	size:2	45.9	477.0	61.2
Bench	IGV	iShares North Am Tech-S	size:1	27.7	62.4	-3.6
Rec	2050	TO_Energy_1	size:10	6.3	235.5	34.0
Rec	2050	TO_Energy_1	size:5	10.8	255.0	33.1
Rec	2050	TO_Energy_1	size:2	4.9	280.8	41.2
Bench	XLE	Energy Select SPDR	size:1	-4.1	68.8	29.5
Rec	20501	TO_EnergyLg_1	size:10	-0.2	182.5	35.4
Rec	20501	TO_EnergyLg_1	size:5	5.5	240.4	46.1
Rec	20501	TO_EnergyLg_1	size:2	11.4	263.7	47.6
Bench	XLE	Energy Select SPDR	size:1	-4.1	68.8	29.5
Rec	2051	T1_Basic_Mat_4	size:10	22.0	149.0	10.1
Rec	2051	T1_Basic_Mat_4	size:5	29.1	192.3	23.3
Rec	2051	T1_Basic_Mat_4	size:2	30.8	266.5	34.8
Bench	XLB	Materials SPDR	size:1	12.4	75.0	8.9
Rec	20511	T1_Basic_MatLg_2	size:10	14.5	93.7	3.7
Rec	20511	T1_Basic_MatLg_2	size:5	18.5	87.0	-1.7
Rec	20511	T1_Basic_MatLg_2	size:2	29.7	117.3	-0.1
Bench	XLB	Materials SPDR	size:1	12.4	75.0	8.9
Rec	2052	T2_Industrials_4	size:10	0.0	123.7	22.5
Rec	2052	T2_Industrials_4	size:5	0.0	138.9	23.0
Rec	2052	T2_Industrials_4	size:2	0.0	162.4	22.5
Bench	DIA	Dow Jones Industrial SPD	size:1	13.9	50.6	8.0
Rec	20521	T2_IndustrialsLg_1	size:10	0.0	88.1	14.8
Rec	20521	T2_IndustrialsLg_1	size:5	0.0	76.2	13.3
Rec	20521	T2_IndustrialsLg_1	size:2	0.0	56.5	6.0
Bench	DIA	Dow Jones Industrial SPD	size:1	13.9	50.6	8.0
Rec	2053	T3_Cons_Cycl_2	size:10	31.1	281.6	41.4
Rec	2053	T3_Cons_Cycl_2	size:5	31.4	282.2	41.1
Rec	2053	T3_Cons_Cycl_2	size:2	26.9	266.5	35.2
Bench	XLY	Consumer Discretionary !	size:1	16.7	71.4	4.5
Rec	20531	T3_Cons_CyclLg_2	size:10	20.1	173.6	26.9
Rec	20531	T3_Cons_CyclLg_2	size:5	23.9	173.6	37.8
Rec	20531	T3_Cons_CyclLg_2	size:2	29.6	215.3	60.8
Bench	XLY	Consumer Discretionary !	size:1	16.7	71.4	4.5

Rec	2054	T4_Cons_NonCycl_4	size:10	14.4	104.1	16.6
Rec	2054	T4_Cons_NonCycl_4	size:5	21.1	101.5	18.8
Rec	2054	T4_Cons_NonCycl_4	size:2	13.7	106.6	12.0
Bench	XLP	Consumer Staples Select	size:1	5.7	25.4	1.3
Rec	20541	T4_Cons_NonCyclLg_2	size:10	10.9	70.5	21.3
Rec	20541	T4_Cons_NonCyclLg_2	size:5	12.7	79.0	22.9
Rec	20541	T4_Cons_NonCyclLg_2	size:2	14.3	73.5	24.3
Bench	XLP	Consumer Staples Select	size:1	5.7	25.4	1.3
Rec	2055	T5_Financials_1	size:10	17.6	120.3	-2.7
Rec	2055	T5_Financials_1	size:5	22.2	134.5	-4.8
Rec	2055	T5_Financials_1	size:2	26.8	130.4	-12.4
Bench	IYF	iShares US Financial Sectr	size:1	12.5	53.9	12.1
Rec	20551	T5_FinancialsLg_4	size:10	15.3	99.4	8.1
Rec	20551	T5_FinancialsLg_4	size:5	19.3	103.9	0.7
Rec	20551	T5_FinancialsLg_4	size:2	24.1	113.1	-4.7
Bench	IYF	iShares US Financial Sectr	size:1	12.5	53.9	12.1
Rec	2056	T6_Healthcare_2	size:10	23.0	118.4	11.6
Rec	2056	T6_Healthcare_2	size:5	20.7	110.9	11.6
Rec	2056	T6_Healthcare_2	size:2	22.9	101.4	16.7
Bench	IYH	iShares US Healthcare	size:1	12.7	34.4	2.7
Rec	20561	T6_HealthcareLg_2	size:10	19.9	94.4	1.4
Rec	20561	T6_HealthcareLg_2	size:5	15.4	68.5	-7.5
Rec	20561	T6_HealthcareLg_2	size:2	12.5	61.7	-5.5
Bench	IYH	iShares US Healthcare	size:1	12.7	34.4	2.7
Rec	2057	T7_Technology_2	size:10	42.3	262.9	37.0
Rec	2057	T7_Technology_2	size:5	41.1	264.8	24.0
Rec	2057	T7_Technology_2	size:2	39.1	282.1	35.8
Bench	XLK	Technology SPDR	size:1	25.0	65.3	2.2
Rec	20571	T7_TechnologyLg_2	size:10	37.6	168.5	26.6
Rec	20571	T7_TechnologyLg_2	size:5	38.5	213.3	29.7
Rec	20571	T7_TechnologyLg_2	size:2	41.7	314.5	37.8
Bench	XLK	Technology SPDR	size:1	25.0	65.3	2.2
Rec	2059	T9_Utilities_1	size:10	6.9	34.3	4.4
Rec	2059	T9_Utilities_1	size:5	9.6	54.8	6.6
Rec	2059	T9_Utilities_1	size:2	4.0	64.5	-7.4
Bench	XLU	Utilities Select SPDR	size:1	6.0	15.6	2.1
Rec	20591	T9_UtilitiesLg_3	size:10	4.2	24.7	4.5

Rec	20591 T9_UtilitiesLg_3	size:5	6.2	43.3	8.6
Rec	20591 T9_UtilitiesLg_3	size:2	7.0	76.7	8.8
Bench	XLU Utilities Select SPDR	size:1	6.0	15.6	2.1
Rec	2060 T10_RealEstate_1	size:10	0.0	30.9	13.4
Rec	2060 T10_RealEstate_1	size:5	0.0	24.4	9.4
Rec	2060 T10_RealEstate_1	size:2	0.0	21.3	7.1
Bench	RWR REIT SPDR	size:1	0.7	31.1	9.2
Rec	20601 T10_RealEstateLg_1	size:10	0.0	24.4	9.9
Rec	20601 T10_RealEstateLg_1	size:5	0.0	23.2	4.9
Rec	20601 T10_RealEstateLg_1	size:2	0.0	5.9	-6.8
Bench	RWR REIT SPDR	size:1	0.7	31.1	9.2
Rec	2134 TRBC_OilGas_4	size:10	0.0	151.4	26.9
Rec	2134 TRBC_OilGas_4	size:5	0.0	178.5	19.0
Rec	2134 TRBC_OilGas_4	size:2	0.0	146.3	9.4
Bench	XLE Energy Select SPDR	size:1	-4.1	68.8	29.5
Rec	21341 TRBC_OilGasLg_4	size:10	0.0	99.6	24.0
Rec	21341 TRBC_OilGasLg_4	size:5	0.0	85.5	19.0
Rec	21341 TRBC_OilGasLg_4	size:2	0.0	97.6	9.8
Bench	XLE Energy Select SPDR	size:1	-4.1	68.8	29.5
Rec	2135 TRBC_SemiCond_4	size:10	0.0	218.9	37.1
Rec	2135 TRBC_SemiCond_4	size:5	0.0	299.5	55.8
Rec	2135 TRBC_SemiCond_4	size:2	0.0	342.3	79.5
Bench	SOXX iShares Semiconductor	size:1	36.2	106.6	11.8
Rec	21351 TRBC_SemiCondLg_4	size:10	0.0	158.8	34.5
Rec	21351 TRBC_SemiCondLg_4	size:5	0.0	156.9	39.0
Rec	21351 TRBC_SemiCondLg_4	size:2	0.0	181.9	59.6
Bench	SOXX iShares Semiconductor	size:1	36.2	106.6	11.8
Rec	2137 TRBC_Insurance_4	size:10	0.0	56.1	7.6
Rec	2137 TRBC_Insurance_4	size:5	0.0	46.3	3.5
Rec	2137 TRBC_Insurance_4	size:2	0.0	45.5	0.9
Bench	SPY SP 500 SPDR	size:1	14.5	53.8	6.0
Rec	21371 TRBC_InsuranceLg_4	size:10	0.0	58.6	4.0
Rec	21371 TRBC_InsuranceLg_4	size:5	0.0	62.6	-1.9
Rec	21371 TRBC_InsuranceLg_4	size:2	0.0	44.3	-10.8
Bench	SPY SP 500 SPDR	size:1	14.5	53.8	6.0
Rec	2138 TRBC_BankInv_4	size:10	0.0	184.4	28.9
Rec	2138 TRBC_BankInv_4	size:5	0.0	190.3	30.6
Rec	2138 TRBC_BankInv_4	size:2	0.0	225.3	28.5

Bench	IYF	iShares US Financial Sectr	size:1	12.5	53.9	12.1
Rec	21381	TRBC_BankInvLg_4	size:10	0.0	98.7	13.6
Rec	21381	TRBC_BankInvLg_4	size:5	0.0	115.1	15.4
Rec	21381	TRBC_BankInvLg_4	size:2	0.0	84.8	1.9
Bench	IYF	iShares US Financial Sectr	size:1	12.5	53.9	12.1
Rec	2140	TRBC_TravelTransp_4	size:10	0.0	193.9	33.7
Rec	2140	TRBC_TravelTransp_4	size:5	0.0	276.0	40.4
Rec	2140	TRBC_TravelTransp_4	size:2	0.0	433.8	56.7
Bench	IYT	iShares Dow Jones Trans	size:1	12.8	86.4	16.8
Rec	21401	TRBC_TravelTranspLg_4	size:10	0.0	162.0	20.9
Rec	21401	TRBC_TravelTranspLg_4	size:5	0.0	202.8	27.3
Rec	21401	TRBC_TravelTranspLg_4	size:2	0.0	294.1	37.3
Bench	IYT	iShares Dow Jones Trans	size:1	12.8	86.4	16.8