

ZZAlpha Recommendations Results as of June30, 2021 (Q2-2021)

Rec	ID	Desc	size	5yr Annualized	1yr	ytd
Rec	535	BigCap100_20DAY	size:10	27.8	67.5	9.5
Rec	535	BigCap100_20DAY	size:5	38.4	96.7	13.2
Rec	535	BigCap100_20DAY	size:2	50.0	133.8	4.8
Bench	OEF	iShares S&P 100	size:1	16.5	37.8	14.3
Rec	113	SP500_3	size:10	15.4	58.8	23.3
Rec	113	SP500_3	size:5	12.9	59.2	20.6
Rec	113	SP500_3	size:2	12.7	50.0	17.0
Bench	SPY	SP 500 SPDR	size:1	15.7	38.8	14.5
Rec	114	SPMid400_2	size:10	21.4	96.0	36.6
Rec	114	SPMid400_2	size:5	20.2	110.9	42.2
Rec	114	SPMid400_2	size:2	15.0	112.8	49.7
Bench	IJH	iShares S&P mid400	size:1	12.7	51.1	16.9
Rec	15	SPSm600_2	size:10	28.1	130.4	46.5
Rec	15	SPSm600_2	size:5	38.9	135.7	37.6
Rec	15	SPSm600_2	size:2	55.6	225.2	48.2
Bench	IJR	iShares S&P sm600	size:1	14.5	65.4	22.9
Rec	100	AllCap_1	size:10	25.1	119.9	36.1
Rec	100	AllCap_1	size:5	25.9	109.4	39.0
Rec	100	AllCap_1	size:2	24.1	81.8	22.3
Bench	IWV	iShares Russell 3000	size:1	16.0	42.1	14.5
Rec	8	Big500_3	size:10	16.0	53.2	9.4
Rec	8	Big500_3	size:5	14.2	60.8	9.4
Rec	8	Big500_3	size:2	16.3	76.0	13.6
Bench	SPY	SP 500 SPDR	size:1	15.7	38.8	14.5
Rec	1535	Very_High_Liquidity_20C	size:10	47.5	163.5	91.9
Rec	1535	Very_High_Liquidity_20C	size:5	34.2	73.4	36.8
Rec	1535	Very_High_Liquidity_20C	size:2	10.8	78.9	117.3
Bench	OEF	iShares S&P 100	size:1	16.5	37.8	14.3
Rec	1525	High_Liquidity_20DAY	size:10	48.1	146.8	18.3
Rec	1525	High_Liquidity_20DAY	size:5	52.6	168.0	20.4
Rec	1525	High_Liquidity_20DAY	size:2	47.1	175.8	24.8
Bench	IWB	iShares Russell 1000	size:1	16.1	41.0	14.3
Rec	1515	Mid_Hi_Liquidity_2	size:10	25.8	102.1	39.1
Rec	1515	Mid_Hi_Liquidity_2	size:5	20.3	95.6	30.1
Rec	1515	Mid_Hi_Liquidity_2	size:2	17.7	100.3	38.0
Bench	IJH	iShares S&P mid400	size:1	12.7	51.1	16.9

Rec	151	Mid_Liquidity_4	size:10	18.5	64.0	21.2
Rec	151	Mid_Liquidity_4	size:5	22.6	75.4	27.1
Rec	151	Mid_Liquidity_4	size:2	33.9	140.6	51.0
Bench	IJH	iShares S&P mid400	size:1	12.7	51.1	16.9
Rec	150	Low_Liquidity_1	size:10	28.9	102.8	26.7
Rec	150	Low_Liquidity_1	size:5	34.2	133.3	37.3
Rec	150	Low_Liquidity_1	size:2	21.7	116.9	42.8
Bench	IJR	iShares S&P sm600	size:1	14.5	65.4	22.9
Rec	101	Cap_2_250m_1	size:10	23.2	94.7	33.0
Rec	101	Cap_2_250m_1	size:5	29.2	127.9	53.5
Rec	101	Cap_2_250m_1	size:2	52.7	146.2	60.2
Bench	IJR	iShares S&P sm600	size:1	14.5	65.4	22.9
Rec	102	Cap_250_1000m_1	size:10	18.9	68.0	22.6
Rec	102	Cap_250_1000m_1	size:5	18.7	94.7	32.1
Rec	102	Cap_250_1000m_1	size:2	29.8	88.1	37.8
Bench	IJR	iShares S&P sm600	size:1	14.5	65.4	22.9
Rec	1405	Cap_1B_to_5B_20DAY	size:10	38.0	87.3	41.5
Rec	1405	Cap_1B_to_5B_20DAY	size:5	46.4	104.8	34.9
Rec	1405	Cap_1B_to_5B_20DAY	size:2	73.6	260.4	92.9
Bench	IWM	iShares Russell 2000	size:1	15.2	60.2	17.0
Rec	1055	Cap_over5B_20DAY	size:10	42.9	114.0	14.7
Rec	1055	Cap_over5B_20DAY	size:5	38.2	97.0	6.0
Rec	1055	Cap_over5B_20DAY	size:2	32.5	72.4	2.3
Bench	IWB	iShares Russell 1000	size:1	16.1	41.0	14.3
Rec	137	SICInsurance_2	size:10	17.6	34.4	13.2
Rec	137	SICInsurance_2	size:5	19.9	36.8	17.1
Rec	137	SICInsurance_2	size:2	17.0	38.1	19.8
Bench	SPY	SP 500 SPDR	size:1	15.7	38.8	14.5
Rec	136	SICsInvServ_1	size:10	21.6	79.4	23.5
Rec	136	SICsInvServ_1	size:5	22.5	80.0	18.8
Rec	136	SICsInvServ_1	size:2	22.9	73.0	7.6
Bench	SPY	SP 500 SPDR	size:1	15.7	38.8	14.5
Rec	138	SICBanks_1	size:10	19.2	103.1	39.9
Rec	138	SICBanks_1	size:5	22.7	109.6	41.4
Rec	138	SICBanks_1	size:2	28.4	104.0	50.9
Bench	IYF	iShares US Financial Sector	size:1	13.8	47.2	21.4
Rec	135	SICSemiCond_1	size:10	59.3	140.3	34.8
Rec	135	SICSemiCond_1	size:5	64.4	155.4	38.4

Rec	135	SICSemicond_1	size:2	62.7	188.6	58.4
Bench	SOXX	iShares Semiconductor	size:1	37.4	67.7	19.8
Rec	133	SICAllTech_2	size:10	45.1	164.1	47.1
Rec	133	SICAllTech_2	size:5	42.4	145.3	29.1
Rec	133	SICAllTech_2	size:2	48.7	281.6	94.2
Bench	IGV	iShares North Am Tech-S	size:1	30.0	37.2	10.2
Rec	2050	T0_Energy_1	size:10	9.8	158.4	70.6
Rec	2050	T0_Energy_1	size:5	14.6	179.6	72.3
Rec	2050	T0_Energy_1	size:2	7.5	180.4	69.4
Bench	XLE	Energy Select SPDR	size:1	-4.3	42.3	42.1
Rec	20501	T0_EnergyLg_1	size:10	4.0	153.2	73.8
Rec	20501	T0_EnergyLg_1	size:5	10.0	195.9	90.5
Rec	20501	T0_EnergyLg_1	size:2	13.9	181.7	78.9
Bench	XLE	Energy Select SPDR	size:1	-4.3	42.3	42.1
Rec	2051	T1_Basic_Mat_4	size:10	17.6	89.1	13.6
Rec	2051	T1_Basic_Mat_4	size:5	23.8	125.8	33.1
Rec	2051	T1_Basic_Mat_4	size:2	25.7	122.9	40.3
Bench	XLB	Materials SPDR	size:1	12.5	46.1	13.7
Rec	20511	T1_Basic_MatLg_2	size:10	12.5	59.1	12.1
Rec	20511	T1_Basic_MatLg_2	size:5	15.6	51.5	5.4
Rec	20511	T1_Basic_MatLg_2	size:2	27.5	69.4	16.9
Bench	XLB	Materials SPDR	size:1	12.5	46.1	13.7
Rec	2052	T2_Industrials_4	size:10	0.0	109.8	37.0
Rec	2052	T2_Industrials_4	size:5	0.0	114.8	35.4
Rec	2052	T2_Industrials_4	size:2	0.0	138.7	33.7
Bench	DIA	Dow Jones Industrial SPD	size:1	14.5	33.8	12.8
Rec	20521	T2_IndustrialsLg_1	size:10	0.0	74.5	26.7
Rec	20521	T2_IndustrialsLg_1	size:5	0.0	84.4	32.7
Rec	20521	T2_IndustrialsLg_1	size:2	0.0	76.4	26.3
Bench	DIA	Dow Jones Industrial SPD	size:1	14.5	33.8	12.8
Rec	2053	T3_Cons_Cycl_2	size:10	35.7	169.5	67.8
Rec	2053	T3_Cons_Cycl_2	size:5	36.3	175.6	77.3
Rec	2053	T3_Cons_Cycl_2	size:2	32.3	142.9	72.5
Bench	XLY	Consumer Discretionary !	size:1	18.3	39.8	11.1
Rec	20531	T3_Cons_CyclLg_2	size:10	25.5	143.8	48.8
Rec	20531	T3_Cons_CyclLg_2	size:5	29.2	132.8	69.1
Rec	20531	T3_Cons_CyclLg_2	size:2	34.1	142.4	93.8
Bench	XLY	Consumer Discretionary !	size:1	18.3	39.8	11.1

Rec	2054	T4_Cons_NonCycl_4	size:10	14.0	46.3	17.3
Rec	2054	T4_Cons_NonCycl_4	size:5	17.9	28.8	12.8
Rec	2054	T4_Cons_NonCycl_4	size:2	13.6	30.0	16.7
Bench	XLP	Consumer Staples Select	size:1	5.3	19.3	3.7
Rec	20541	T4_Cons_NonCyclLg_2	size:10	12.2	58.0	27.5
Rec	20541	T4_Cons_NonCyclLg_2	size:5	13.4	64.2	28.5
Rec	20541	T4_Cons_NonCyclLg_2	size:2	14.6	45.6	31.3
Bench	XLP	Consumer Staples Select	size:1	5.3	19.3	3.7
Rec	2055	T5_Financials_1	size:10	21.4	57.3	4.0
Rec	2055	T5_Financials_1	size:5	25.8	72.8	1.3
Rec	2055	T5_Financials_1	size:2	31.1	69.9	0.1
Bench	IYF	iShares US Financial Sector	size:1	13.8	47.2	21.4
Rec	20551	T5_FinancialsLg_4	size:10	18.3	47.0	13.1
Rec	20551	T5_FinancialsLg_4	size:5	21.4	45.5	4.6
Rec	20551	T5_FinancialsLg_4	size:2	25.0	38.7	-5.2
Bench	IYF	iShares US Financial Sector	size:1	13.8	47.2	21.4
Rec	2056	T6_Healthcare_2	size:10	25.9	49.4	24.1
Rec	2056	T6_Healthcare_2	size:5	21.8	51.3	31.7
Rec	2056	T6_Healthcare_2	size:2	22.9	75.5	53.6
Bench	IYH	iShares US Healthcare	size:1	13.2	26.5	11.0
Rec	20561	T6_HealthcareLg_2	size:10	22.6	51.5	11.7
Rec	20561	T6_HealthcareLg_2	size:5	18.0	35.7	7.8
Rec	20561	T6_HealthcareLg_2	size:2	16.5	56.0	26.7
Bench	IYH	iShares US Healthcare	size:1	13.2	26.5	11.0
Rec	2057	T7_Technology_2	size:10	43.5	131.7	41.2
Rec	2057	T7_Technology_2	size:5	40.9	105.0	24.2
Rec	2057	T7_Technology_2	size:2	34.7	102.7	27.9
Bench	XLK	Technology SPDR	size:1	28.1	41.3	13.6
Rec	20571	T7_TechnologyLg_2	size:10	39.2	85.9	31.5
Rec	20571	T7_TechnologyLg_2	size:5	38.4	96.3	29.2
Rec	20571	T7_TechnologyLg_2	size:2	40.0	109.2	29.7
Bench	XLK	Technology SPDR	size:1	28.1	41.3	13.6
Rec	2059	T9_Utilities_1	size:10	7.5	33.9	6.5
Rec	2059	T9_Utilities_1	size:5	9.4	52.0	9.4
Rec	2059	T9_Utilities_1	size:2	4.1	71.5	-3.5
Bench	XLU	Utilities Select SPDR	size:1	4.3	12.1	0.9
Rec	20591	T9_UtilitiesLg_3	size:10	4.1	25.2	6.2

Rec	20591 T9_UtilitiesLg_3	size:5	6.0	44.9	11.6
Rec	20591 T9_UtilitiesLg_3	size:2	5.1	73.5	11.8
Bench	XLU Utilities Select SPDR	size:1	4.3	12.1	0.9
Rec	2060 T10_RealEstate_1	size:10	0.0	43.7	24.1
Rec	2060 T10_RealEstate_1	size:5	0.0	34.6	18.2
Rec	2060 T10_RealEstate_1	size:2	0.0	34.8	19.1
Bench	RWR REIT SPDR	size:1	1.7	34.4	21.0
Rec	20601 T10_RealEstateLg_1	size:10	0.0	34.7	18.7
Rec	20601 T10_RealEstateLg_1	size:5	0.0	32.4	12.6
Rec	20601 T10_RealEstateLg_1	size:2	0.0	16.8	2.8
Bench	RWR REIT SPDR	size:1	1.7	34.4	21.0
Rec	2134 TRBC_OilGas_4	size:10	0.0	113.1	63.8
Rec	2134 TRBC_OilGas_4	size:5	0.0	140.5	59.1
Rec	2134 TRBC_OilGas_4	size:2	0.0	127.0	57.2
Bench	XLE Energy Select SPDR	size:1	-4.3	42.3	42.1
Rec	21341 TRBC_OilGasLg_4	size:10	0.0	68.1	49.6
Rec	21341 TRBC_OilGasLg_4	size:5	0.0	56.6	44.3
Rec	21341 TRBC_OilGasLg_4	size:2	0.0	71.8	36.9
Bench	XLE Energy Select SPDR	size:1	-4.3	42.3	42.1
Rec	2135 TRBC_SemiCond_4	size:10	0.0	128.8	51.0
Rec	2135 TRBC_SemiCond_4	size:5	0.0	188.4	69.6
Rec	2135 TRBC_SemiCond_4	size:2	0.0	190.9	77.2
Bench	SOXX iShares Semiconductor	size:1	37.4	67.7	19.8
Rec	21351 TRBC_SemiCondLg_4	size:10	0.0	105.0	36.9
Rec	21351 TRBC_SemiCondLg_4	size:5	0.0	108.7	38.9
Rec	21351 TRBC_SemiCondLg_4	size:2	0.0	127.2	57.5
Bench	SOXX iShares Semiconductor	size:1	37.4	67.7	19.8
Rec	2137 TRBC_Insurance_4	size:10	0.0	34.8	8.8
Rec	2137 TRBC_Insurance_4	size:5	0.0	31.1	8.7
Rec	2137 TRBC_Insurance_4	size:2	0.0	29.6	3.2
Bench	SPY SP 500 SPDR	size:1	15.7	38.8	14.5
Rec	21371 TRBC_InsuranceLg_4	size:10	0.0	39.6	6.9
Rec	21371 TRBC_InsuranceLg_4	size:5	0.0	34.7	-0.1
Rec	21371 TRBC_InsuranceLg_4	size:2	0.0	21.1	-13.6
Bench	SPY SP 500 SPDR	size:1	15.7	38.8	14.5
Rec	2138 TRBC_BankInv_4	size:10	0.0	102.4	37.3
Rec	2138 TRBC_BankInv_4	size:5	0.0	102.3	36.3
Rec	2138 TRBC_BankInv_4	size:2	0.0	119.7	34.5

Bench	IYF	iShares US Financial Sectr	size:1	13.8	47.2	21.4
Rec	21381	TRBC_BankInvLg_4	size:10	0.0	51.3	19.5
Rec	21381	TRBC_BankInvLg_4	size:5	0.0	50.2	19.6
Rec	21381	TRBC_BankInvLg_4	size:2	0.0	23.1	2.4
Bench	IYF	iShares US Financial Sectr	size:1	13.8	47.2	21.4
Rec	2140	TRBC_TravelTransp_4	size:10	0.0	142.6	52.1
Rec	2140	TRBC_TravelTransp_4	size:5	0.0	186.6	62.7
Rec	2140	TRBC_TravelTransp_4	size:2	0.0	204.9	58.4
Bench	IYT	iShares Dow Jones Trans	size:1	14.3	59.8	17.9
Rec	21401	TRBC_TravelTranspLg_4	size:10	0.0	122.7	31.1
Rec	21401	TRBC_TravelTranspLg_4	size:5	0.0	170.2	38.3
Rec	21401	TRBC_TravelTranspLg_4	size:2	0.0	226.7	56.2
Bench	IYT	iShares Dow Jones Trans	size:1	14.3	59.8	17.9