

ZZAlpha Recommendations Results as of Sept 30, 2021 (Q3-2021)

Rec	ID	Desc	size	5yrAnnualized	1yr	ytd
Rec	535	BigCap100_20DAY	size:10	27.5	39.5	20.2
Rec	535	BigCap100_20DAY	size:5	40.2	62.7	35.0
Rec	535	BigCap100_20DAY	size:2	54.9	98.5	42.9
Bench	OEF	iShares S&P 100	size:1	15.8	26.8	15.0
Rec	113	SP500_3	size:10	12.5	42.5	19.8
Rec	113	SP500_3	size:5	11.4	42.5	18.5
Rec	113	SP500_3	size:2	11.4	48.6	17.2
Bench	SPY	SP 500 SPDR	size:1	14.9	28.1	14.8
Rec	114	SPMid400_2	size:10	18.8	56.7	29.1
Rec	114	SPMid400_2	size:5	19.3	63.5	36.4
Rec	114	SPMid400_2	size:2	13.0	59.5	39.0
Bench	IJH	iShares S&P mid400	size:1	11.4	42.0	14.5
Rec	15	SPSm600_2	size:10	21.3	86.5	31.0
Rec	15	SPSm600_2	size:5	29.5	86.8	20.2
Rec	15	SPSm600_2	size:2	44.0	118.2	31.4
Bench	IJR	iShares S&P sm600	size:1	12.1	55.5	18.8
Rec	100	AllCap_1	size:10	16.0	70.7	15.2
Rec	100	AllCap_1	size:5	17.2	49.2	12.4
Rec	100	AllCap_1	size:2	13.4	10.9	-16.9
Bench	IWV	iShares Russell 3000	size:1	14.9	30.2	14.0
Rec	8	Big500_3	size:10	12.2	17.1	2.0
Rec	8	Big500_3	size:5	10.5	13.0	-0.7
Rec	8	Big500_3	size:2	13.5	10.5	-2.1
Bench	SPY	SP 500 SPDR	size:1	14.9	28.1	14.8
Rec	1535	Very_High_Liquidity_20C	size:10	40.4	115.8	69.7
Rec	1535	Very_High_Liquidity_20C	size:5	26.2	18.3	3.2
Rec	1535	Very_High_Liquidity_20C	size:2	5.0	23.4	48.1
Bench	OEF	iShares S&P 100	size:1	15.8	26.8	15.0
Rec	1525	High_Liquidity_20DAY	size:10	33.4	28.1	-9.2
Rec	1525	High_Liquidity_20DAY	size:5	34.7	20.6	-16.6
Rec	1525	High_Liquidity_20DAY	size:2	24.6	3.3	-28.5
Bench	IWB	iShares Russell 1000	size:1	15.2	29.2	14.1
Rec	1515	Mid_Hi_Liquidity_2	size:10	20.1	53.0	26.7
Rec	1515	Mid_Hi_Liquidity_2	size:5	13.8	31.9	11.3
Rec	1515	Mid_Hi_Liquidity_2	size:2	10.6	38.2	17.6
Bench	IJH	iShares S&P mid400	size:1	11.4	42.0	14.5

Rec	151	Mid_Liquidity_4	size:10	12.6	37.5	6.5
Rec	151	Mid_Liquidity_4	size:5	14.8	39.5	3.8
Rec	151	Mid_Liquidity_4	size:2	27.2	56.8	18.8
Bench	IJH	iShares S&P mid400	size:1	11.4	42.0	14.5
Rec	150	Low_Liquidity_1	size:10	20.6	78.6	16.8
Rec	150	Low_Liquidity_1	size:5	23.2	96.3	22.6
Rec	150	Low_Liquidity_1	size:2	13.5	67.8	16.3
Bench	IJR	iShares S&P sm600	size:1	12.1	55.5	18.8
Rec	101	Cap_2_250m_1	size:10	15.1	67.8	19.9
Rec	101	Cap_2_250m_1	size:5	21.1	96.6	41.1
Rec	101	Cap_2_250m_1	size:2	39.5	62.3	37.1
Bench	IJR	iShares S&P sm600	size:1	12.1	55.5	18.8
Rec	102	Cap_250_1000m_1	size:10	10.2	65.0	8.6
Rec	102	Cap_250_1000m_1	size:5	7.6	83.7	7.7
Rec	102	Cap_250_1000m_1	size:2	13.6	72.6	1.5
Bench	IJR	iShares S&P sm600	size:1	12.1	55.5	18.8
Rec	1405	Cap_1B_to_5B_20DAY	size:10	22.9	34.0	1.8
Rec	1405	Cap_1B_to_5B_20DAY	size:5	30.0	2.4	-10.2
Rec	1405	Cap_1B_to_5B_20DAY	size:2	60.6	68.7	65.1
Bench	IWM	iShares Russell 2000	size:1	12.1	46.0	11.6
Rec	1055	Cap_over5B_20DAY	size:10	34.9	19.1	-2.9
Rec	1055	Cap_over5B_20DAY	size:5	30.1	-0.6	-13.3
Rec	1055	Cap_over5B_20DAY	size:2	19.6	-12.7	-20.4
Bench	IWB	iShares Russell 1000	size:1	15.2	29.2	14.1
Rec	137	SICInsurance_2	size:10	11.8	19.7	2.4
Rec	137	SICInsurance_2	size:5	14.0	23.4	7.5
Rec	137	SICInsurance_2	size:2	9.4	15.3	2.1
Bench	SPY	SP 500 SPDR	size:1	14.9	28.1	14.8
Rec	136	SICsInvServ_1	size:10	17.6	69.0	21.0
Rec	136	SICsInvServ_1	size:5	17.8	58.9	11.5
Rec	136	SICsInvServ_1	size:2	18.0	49.2	2.0
Bench	SPY	SP 500 SPDR	size:1	14.9	28.1	14.8
Rec	138	SICBanks_1	size:10	16.6	108.3	41.9
Rec	138	SICBanks_1	size:5	21.2	109.4	42.1
Rec	138	SICBanks_1	size:2	28.4	109.4	53.3
Bench	IYF	iShares US Financial Sect	size:1	13.1	45.5	23.6
Rec	135	SICSemiCond_1	size:10	53.3	105.3	36.9
Rec	135	SICSemiCond_1	size:5	59.5	115.1	45.0

Rec	135	SICSemicond_1	size:2	61.2	152.1	70.1
Bench	SOXX	iShares Semiconductor	size:1	31.7	46.4	17.6
Rec	133	SICAllTech_2	size:10	36.2	93.3	35.3
Rec	133	SICAllTech_2	size:5	33.8	63.4	12.1
Rec	133	SICAllTech_2	size:2	33.2	130.1	40.5
Bench	IGV	iShares North Am Tech-S	size:1	28.6	28.3	12.7
Rec	2050	T0_Energy_1	size:10	4.9	111.7	49.2
Rec	2050	T0_Energy_1	size:5	10.0	113.7	43.7
Rec	2050	T0_Energy_1	size:2	1.1	91.2	28.3
Bench	XLE	Energy Select SPDR	size:1	-5.7	73.9	37.4
Rec	20501	T0_EnergyLg_1	size:10	-0.8	110.8	51.5
Rec	20501	T0_EnergyLg_1	size:5	4.6	133.6	58.7
Rec	20501	T0_EnergyLg_1	size:2	7.1	103.3	35.6
Bench	XLE	Energy Select SPDR	size:1	-5.7	73.9	37.4
Rec	2051	T1_Basic_Mat_4	size:10	12.4	41.4	6.9
Rec	2051	T1_Basic_Mat_4	size:5	18.6	74.6	26.4
Rec	2051	T1_Basic_Mat_4	size:2	21.0	75.7	35.3
Bench	XLB	Materials SPDR	size:1	10.8	24.3	9.3
Rec	20511	T1_Basic_MatLg_2	size:10	9.8	26.0	7.4
Rec	20511	T1_Basic_MatLg_2	size:5	14.0	25.4	4.5
Rec	20511	T1_Basic_MatLg_2	size:2	25.4	33.2	14.0
Bench	XLB	Materials SPDR	size:1	10.8	24.3	9.3
Rec	2052	T2_Industrials_4	size:10	0.0	91.3	33.7
Rec	2052	T2_Industrials_4	size:5	0.0	91.5	32.3
Rec	2052	T2_Industrials_4	size:2	0.0	109.2	31.5
Bench	DIA	Dow Jones Industrial SPD	size:1	13.4	21.9	10.6
Rec	20521	T2_IndustrialsLg_1	size:10	0.0	47.2	22.4
Rec	20521	T2_IndustrialsLg_1	size:5	0.0	58.6	30.1
Rec	20521	T2_IndustrialsLg_1	size:2	0.0	48.3	19.0
Bench	DIA	Dow Jones Industrial SPD	size:1	13.4	21.9	10.6
Rec	2053	T3_Cons_Cycl_2	size:10	30.1	106.2	55.4
Rec	2053	T3_Cons_Cycl_2	size:5	30.9	105.6	56.8
Rec	2053	T3_Cons_Cycl_2	size:2	26.9	71.6	44.2
Bench	XLY	Consumer Discretionary !	size:1	17.7	22.1	11.6
Rec	20531	T3_Cons_CyclLg_2	size:10	21.7	69.6	37.6
Rec	20531	T3_Cons_CyclLg_2	size:5	25.5	77.9	49.5
Rec	20531	T3_Cons_CyclLg_2	size:2	29.4	97.4	61.9
Bench	XLY	Consumer Discretionary !	size:1	17.7	22.1	11.6

Rec	2054	T4_Cons_NonCycl_4	size:10	8.7	32.1	11.6
Rec	2054	T4_Cons_NonCycl_4	size:5	12.3	19.3	4.0
Rec	2054	T4_Cons_NonCycl_4	size:2	8.6	28.4	7.5
Bench	XLP	Consumer Staples Select	size:1	5.6	7.4	2.1
Rec	20541	T4_Cons_NonCyclLg_2	size:10	10.0	37.9	20.0
Rec	20541	T4_Cons_NonCyclLg_2	size:5	11.2	43.0	20.8
Rec	20541	T4_Cons_NonCyclLg_2	size:2	12.9	42.5	25.3
Bench	XLP	Consumer Staples Select	size:1	5.6	7.4	2.1
Rec	2055	T5_Financials_1	size:10	15.7	30.1	-5.8
Rec	2055	T5_Financials_1	size:5	21.1	30.2	-9.0
Rec	2055	T5_Financials_1	size:2	27.1	43.0	-9.2
Bench	IYF	iShares US Financial Sector	size:1	13.1	45.5	23.6
Rec	20551	T5_FinancialsLg_4	size:10	13.3	28.2	3.6
Rec	20551	T5_FinancialsLg_4	size:5	16.8	23.3	-4.9
Rec	20551	T5_FinancialsLg_4	size:2	18.6	5.1	-21.2
Bench	IYF	iShares US Financial Sector	size:1	13.1	45.5	23.6
Rec	2056	T6_Healthcare_2	size:10	19.0	45.0	13.2
Rec	2056	T6_Healthcare_2	size:5	15.1	41.9	14.0
Rec	2056	T6_Healthcare_2	size:2	12.0	36.1	11.8
Bench	IYH	iShares US Healthcare	size:1	13.1	21.4	12.2
Rec	20561	T6_HealthcareLg_2	size:10	14.8	38.8	1.9
Rec	20561	T6_HealthcareLg_2	size:5	9.2	20.4	-6.8
Rec	20561	T6_HealthcareLg_2	size:2	4.3	20.3	-7.8
Bench	IYH	iShares US Healthcare	size:1	13.1	21.4	12.2
Rec	2057	T7_Technology_2	size:10	35.8	80.5	31.2
Rec	2057	T7_Technology_2	size:5	34.0	52.0	10.4
Rec	2057	T7_Technology_2	size:2	27.9	70.6	17.5
Bench	XLK	Technology SPDR	size:1	25.8	28.0	14.8
Rec	20571	T7_TechnologyLg_2	size:10	32.2	53.3	22.2
Rec	20571	T7_TechnologyLg_2	size:5	31.0	42.5	14.8
Rec	20571	T7_TechnologyLg_2	size:2	34.6	58.8	19.2
Bench	XLK	Technology SPDR	size:1	25.8	28.0	14.8
Rec	2059	T9_Utilities_1	size:10	4.4	13.8	0.3
Rec	2059	T9_Utilities_1	size:5	6.0	19.3	-0.7
Rec	2059	T9_Utilities_1	size:2	-1.8	2.8	-23.6
Bench	XLU	Utilities Select SPDR	size:1	5.8	7.6	1.9
Rec	20591	T9_UtilitiesLg_3	size:10	1.0	11.4	2.6

Rec	20591 T9_UtilitiesLg_3	size:5	4.3	22.8	11.6
Rec	20591 T9_UtilitiesLg_3	size:2	4.3	26.3	14.8
Bench	XLU Utilities Select SPDR	size:1	5.8	7.6	1.9
Rec	2060 T10_RealEstate_1	size:10	0.0	38.6	20.0
Rec	2060 T10_RealEstate_1	size:5	0.0	31.3	15.4
Rec	2060 T10_RealEstate_1	size:2	0.0	29.0	14.0
Bench	RWR REIT SPDR	size:1	2.1	35.2	21.6
Rec	20601 T10_RealEstateLg_1	size:10	0.0	29.9	14.7
Rec	20601 T10_RealEstateLg_1	size:5	0.0	29.1	10.0
Rec	20601 T10_RealEstateLg_1	size:2	0.0	11.8	-1.6
Bench	RWR REIT SPDR	size:1	2.1	35.2	21.6
Rec	2134 TRBC_OilGas_4	size:10	0.0	91.8	44.7
Rec	2134 TRBC_OilGas_4	size:5	0.0	88.6	30.5
Rec	2134 TRBC_OilGas_4	size:2	0.0	71.4	21.7
Bench	XLE Energy Select SPDR	size:1	-5.7	73.9	37.4
Rec	21341 TRBC_OilGasLg_4	size:10	0.0	81.8	43.0
Rec	21341 TRBC_OilGasLg_4	size:5	0.0	74.4	39.7
Rec	21341 TRBC_OilGasLg_4	size:2	0.0	79.6	29.6
Bench	XLE Energy Select SPDR	size:1	-5.7	73.9	37.4
Rec	2135 TRBC_SemiCond_4	size:10	0.0	95.3	43.9
Rec	2135 TRBC_SemiCond_4	size:5	0.0	121.5	67.1
Rec	2135 TRBC_SemiCond_4	size:2	0.0	130.9	69.6
Bench	SOXX iShares Semiconductor	size:1	31.7	46.4	17.6
Rec	21351 TRBC_SemiCondLg_4	size:10	0.0	77.8	34.9
Rec	21351 TRBC_SemiCondLg_4	size:5	0.0	68.3	32.8
Rec	21351 TRBC_SemiCondLg_4	size:2	0.0	69.5	48.2
Bench	SOXX iShares Semiconductor	size:1	31.7	46.4	17.6
Rec	2137 TRBC_Insurance_4	size:10	0.0	18.5	-2.0
Rec	2137 TRBC_Insurance_4	size:5	0.0	16.4	-3.3
Rec	2137 TRBC_Insurance_4	size:2	0.0	7.7	-14.4
Bench	SPY SP 500 SPDR	size:1	14.9	28.1	14.8
Rec	21371 TRBC_InsuranceLg_4	size:10	0.0	28.0	5.2
Rec	21371 TRBC_InsuranceLg_4	size:5	0.0	19.6	-2.6
Rec	21371 TRBC_InsuranceLg_4	size:2	0.0	20.8	-8.8
Bench	SPY SP 500 SPDR	size:1	14.9	28.1	14.8
Rec	2138 TRBC_BankInv_4	size:10	0.0	84.2	30.6
Rec	2138 TRBC_BankInv_4	size:5	0.0	80.6	29.0
Rec	2138 TRBC_BankInv_4	size:2	0.0	95.6	32.1

Bench	IYF	iShares US Financial Sectr	size:1	13.1	45.5	23.6
Rec	21381	TRBC_BankInvLg_4	size:10	0.0	45.3	17.6
Rec	21381	TRBC_BankInvLg_4	size:5	0.0	40.4	12.1
Rec	21381	TRBC_BankInvLg_4	size:2	0.0	19.8	-5.4
Bench	IYF	iShares US Financial Sectr	size:1	13.1	45.5	23.6
Rec	2140	TRBC_TravelTransp_4	size:10	0.0	98.3	47.2
Rec	2140	TRBC_TravelTransp_4	size:5	0.0	127.5	59.2
Rec	2140	TRBC_TravelTransp_4	size:2	0.0	138.7	65.3
Bench	IYT	iShares Dow Jones Trans	size:1	11.0	22.2	10.3
Rec	21401	TRBC_TravelTranspLg_4	size:10	0.0	61.9	32.2
Rec	21401	TRBC_TravelTranspLg_4	size:5	0.0	78.0	42.5
Rec	21401	TRBC_TravelTranspLg_4	size:2	0.0	106.9	64.3
Bench	IYT	iShares Dow Jones Trans	size:1	11.0	22.2	10.3