

ZZAlpha Recommendations Results as of March 31, 2022 (Q1-2022)

Rec	ID	Desc	size	5yrAnnualized	1yr	ytd
Rec		535 BigCap100_20DAY	size:10	21.5	2.2	-12.2
Rec		535 BigCap100_20DAY	size:5	30.8	8.1	-12.9
Rec		535 BigCap100_20DAY	size:2	32.4	-18.2	-15.3
Sector		535 BigCap100_20DAY_SECTOR	size:101	13.8	7.9	-9.5
Bench	OEF	iShares S&P 100	size:1	14.8	16	-4.8
Rec		113 SP500_3	size:10	12.9	13.7	0.1
Rec		113 SP500_3	size:5	11.1	12.9	0.1
Rec		113 SP500_3	size:2	15.4	35.4	11.4
Sector		113 SP500_SECTOR	size:497	12.9	12	-6.6
Bench	SPY	SP 500 SPDR	size:1	13.9	14	-4.9
Rec		114 SPMid400_2	size:10	18.2	8	-2.4
Rec		114 SPMid400_2	size:5	18.3	15.4	0.9
Rec		114 SPMid400_2	size:2	11.8	6	-2.1
Sector		114 SPMid400_SECTOR	size:392	10.9	0.6	-6.4
Bench	IJH	iShares S&P mid400	size:1	9.4	3.1	-5.2
Rec		15 SPSm600_2	size:10	19.9	3.3	2.4
Rec		15 SPSm600_2	size:5	24.7	-2.7	0.7
Rec		15 SPSm600_2	size:2	35.9	-5.4	5.7
Sector		15 SPSm600_SECTOR	size:532	10.9	0.6	-7
Bench	IJR	iShares S&P sm600	size:1	9.3	-0.6	-5.8
Rec		100 AllCap_1	size:10	10.5	-7.8	-3.9
Rec		100 AllCap_1	size:5	7.5	-17.4	-9.2
Rec		100 AllCap_1	size:2	2.9	-29.9	-5.1
Sector		100 AllCap_SECTOR	size:2935	11.3	0.9	-8.4
Bench	IWV	iShares Russell 3000	size:1	13.4	10.6	-5.5
Rec		8 Big500_3	size:10	7.5	-11.7	-7.8
Rec		8 Big500_3	size:5	4.8	-19.6	-9.1
Rec		8 Big500_3	size:2	4.9	-29.9	-11.1
Sector		8 Big500_SECTOR	size:499	13.4	7.6	-8.9
Bench	SPY	SP 500 SPDR	size:1	13.9	14	-4.9
Rec		1535 Very_High_Liquidity_20DAY	size:10	26.2	-35.8	-19.4
Rec		1535 Very_High_Liquidity_20DAY	size:5	4.3	-63.1	-32.9
Rec		1535 Very_High_Liquidity_20DAY	size:2	-12.6	-63.3	-41.7
Sector		1535 Very_High_Liquidity_20DAY_S	size:119	15.8	3.7	-11
Bench	OEF	iShares S&P 100	size:1	14.8	16	-4.8
Rec		1525 High_Liquidity_20DAY	size:10	32	-25.4	4.3
Rec		1525 High_Liquidity_20DAY	size:5	41.5	-19.2	15
Rec		1525 High_Liquidity_20DAY	size:2	30.3	-25.2	6.8

Sector	1525	High_Liquidity_20DAY_SECTO	size:480	13.5	4.4	-8.4
Bench	IWB	iShares Russell 1000	size:1	13.8	11.7	-5.4
Rec	1515	Mid_Hi_Liquidity_2	size:10	20	15.8	3.5
Rec	1515	Mid_Hi_Liquidity_2	size:5	15.6	15.8	3.6
Rec	1515	Mid_Hi_Liquidity_2	size:2	11.8	22.6	6.8
Sector	1515	Mid_Hi_Liquidity_SECTOR	size:404	11.1	0.5	-7.6
Bench	IJH	iShares S&P mid400	size:1	9.4	3.1	-5.2
Rec	151	Mid_Liquidity_4	size:10	9.1	-11.4	-0.5
Rec	151	Mid_Liquidity_4	size:5	8.8	-21.5	-6.4
Rec	151	Mid_Liquidity_4	size:2	17.5	-30.7	-10.6
Sector	151	Mid_Liquidity_SECTOR	size:1021	10	-1.9	-6.7
Bench	IJH	iShares S&P mid400	size:1	9.4	3.1	-5.2
Rec	150	Low_Liquidity_1	size:10	14.9	-8.5	-1.6
Rec	150	Low_Liquidity_1	size:5	16.4	-5.9	-2.8
Rec	150	Low_Liquidity_1	size:2	3.4	-28.5	-15
Sector	150	Low_Liquidity_SECTOR	size:925	5.9	-11.2	-9.1
Bench	IJR	iShares S&P sm600	size:1	9.3	-0.6	-5.8
Rec	101	Cap_2_250m_1	size:10	9	-15.1	-0.2
Rec	101	Cap_2_250m_1	size:5	14.6	0.9	4.4
Rec	101	Cap_2_250m_1	size:2	32.3	1.3	4.5
Sector	101	Cap_2_250m_SECTOR	size:242	-5.9	-38.2	-20.5
Bench	IJR	iShares S&P sm600	size:1	9.3	-0.6	-5.8
Rec	102	Cap_250_1000m_1	size:10	7.2	-2.6	-1.1
Rec	102	Cap_250_1000m_1	size:5	1.3	-18.6	-2.5
Rec	102	Cap_250_1000m_1	size:2	1	-33.8	-11.7
Sector	102	Cap_250_1000m_SECTOR	size:675	7	-11.6	-8.9
Bench	IJR	iShares S&P sm600	size:1	9.3	-0.6	-5.8
Rec	1405	Cap_1B_to_5B_20DAY	size:10	21.6	-29.7	0.1
Rec	1405	Cap_1B_to_5B_20DAY	size:5	29.2	-41.8	-4.8
Rec	1405	Cap_1B_to_5B_20DAY	size:2	61.4	-8.5	-12.1
Sector	1405	Cap_1B_to_5B_20DAY_SECTC	size:1103	11.8	-1.8	-6.3
Bench	IWM	iShares Russell 2000	size:1	8.3	-7.1	-7.7
Rec	1055	Cap_over5B_20DAY	size:10	19.2	-37.8	-13.1
Rec	1055	Cap_over5B_20DAY	size:5	13.5	-40.5	-5.1
Rec	1055	Cap_over5B_20DAY	size:2	7.2	-40.9	-15.1
Sector	1055	Cap_over5B_20DAY_SECTOR	size:930	13.7	3.4	-9
Bench	IWB	iShares Russell 1000	size:1	13.8	11.7	-5.4
Rec	137	SICInsurance_2	size:10	6.3	-14.5	-3
Rec	137	SICInsurance_2	size:5	7.5	-10.7	-2.2

Rec		137 SICInsurance_2	size:2	3	-15.2	-3.7
Sector		137 SICInsurance_SECTOR	size:82	10	12.6	1.6
Bench	SPY	SP 500 SPDR	size:1	13.9	14	-4.9
Rec		136 SICsInvServ_1	size:10	16.7	12.2	-5.8
Rec		136 SICsInvServ_1	size:5	15.5	3.8	-5
Rec		136 SICsInvServ_1	size:2	14.8	-1.7	-8.6
Sector		136 SICsInvServ_SECTOR	size:57	11.6	8.4	-11.4
Bench	SPY	SP 500 SPDR	size:1	13.9	14	-4.9
Rec		138 SICBanks_1	size:10	11	-0.7	-10.8
Rec		138 SICBanks_1	size:5	12.9	-7.7	-14
Rec		138 SICBanks_1	size:2	17.2	-1.9	-19.4
Sector		138 SICBanks_SECTOR	size:167	5.9	8.1	-2.6
Bench	IYF	iShares US Financial Sector	size:1	10.2	12.9	-2.5
Rec		135 SICSEmiCond_1	size:10	46.3	11.8	-8.2
Rec		135 SICSEmiCond_1	size:5	52.6	8.7	-9.8
Rec		135 SICSEmiCond_1	size:2	55.7	20.6	-8.5
Sector		135 SICSEmiCond_SECTOR	size:66	24	13.1	-9.1
Bench	SOXX	iShares Semiconductor	size:1	28.2	11.6	-12.7
Rec		133 SICAllTech_2	size:10	32.5	-8.6	-4
Rec		133 SICAllTech_2	size:5	33	-5.5	3.5
Rec		133 SICAllTech_2	size:2	32.6	5.5	9.2
Sector		133 SICAllTech_SECTOR	size:490	19.5	-0.2	-14.3
Bench	IGV	iShares North Am Tech-Softwa	size:1	22.2	1	-13.3
Rec		2050 T0_Energy_1	size:10	10.7	36.6	25.8
Rec		2050 T0_Energy_1	size:5	14	25.6	19.3
Rec		2050 T0_Energy_1	size:2	2.5	-3.8	20.9
Sector		2050 T0_Energy_SECTOR	size:196	0.9	44.3	25.3
Bench	XLE	Energy Select SPDR	size:1	1.8	55.8	37.7
Rec		20501 T0_EnergyLg_1	size:10	4.9	33.4	25.8
Rec		20501 T0_EnergyLg_1	size:5	8.3	20.1	19.3
Rec		20501 T0_EnergyLg_1	size:2	8	-5.4	20.8
Sector		20501 T0_EnergyLg_SECTOR	size:99	1.2	44.5	25.3
Bench	XLE	Energy Select SPDR	size:1	1.8	55.8	37.7
Rec		2051 T1_Basic_Mat_4	size:10	14.3	16.6	12.3
Rec		2051 T1_Basic_Mat_4	size:5	19.5	20.6	8.5
Rec		2051 T1_Basic_Mat_4	size:2	20.6	4.9	6.1
Sector		2051 T1_Basic_Mat_SECTOR	size:153	11.7	13.6	2
Bench	XLB	Materials SPDR	size:1	11	11.9	-2.7
Rec		20511 T1_Basic_MatLg_2	size:10	12.8	32.3	19

Rec		20511 T1_Basic_MatLg_2	size:5	13.4	24	13.6
Rec		20511 T1_Basic_MatLg_2	size:2	20.7	27.6	17.5
Sector		20511 T1_Basic_MatLg_SECTOR	size:84	12.8	13.5	2
Bench	XLB	Materials SPDR	size:1	11	11.9	-2.7
Rec		2052 T2_Industrials_4	size:10	0	12.6	-1.1
Rec		2052 T2_Industrials_4	size:5	0	6	-0.7
Rec		2052 T2_Industrials_4	size:2	0	-3.2	-3.8
Sector		2052 T2_Industrials_SECTOR	size:253	8.8	5.6	-4.8
Bench	DIA	Dow Jones Industrial SPDR	size:1	11	5	-4.5
Rec		20521 T2_IndustrialsLg_1	size:10	0	17.2	1.9
Rec		20521 T2_IndustrialsLg_1	size:5	0	19.7	-2.5
Rec		20521 T2_IndustrialsLg_1	size:2	0	19.4	0.3
Sector		20521 T2_IndustrialsLg_SECTOR	size:158	8.7	5.6	-4.8
Bench	DIA	Dow Jones Industrial SPDR	size:1	11	5	-4.5
Rec		2053 T3_Cons_Cycl_2	size:10	30.6	0.7	-4.3
Rec		2053 T3_Cons_Cycl_2	size:5	29.5	-4.3	-5.8
Rec		2053 T3_Cons_Cycl_2	size:2	23.5	-17.3	-10.5
Sector		2053 T3_Cons_Cycl_SECTOR	size:310	10.7	-1.6	-10.6
Bench	XLY	Consumer Discretionary SPDR	size:1	16	10.1	-9.5
Rec		20531 T3_Cons_CyclLg_2	size:10	19.4	0.6	-4.3
Rec		20531 T3_Cons_CyclLg_2	size:5	21.2	-5.1	-5.8
Rec		20531 T3_Cons_CyclLg_2	size:2	24.6	-20.1	-10.5
Sector		20531 T3_Cons_CyclLg_SECTOR	size:182	9.8	-1.5	-10.6
Bench	XLY	Consumer Discretionary SPDR	size:1	16	10.1	-9.5
Rec		2054 T4_Cons_NonCycl_4	size:10	5.8	-12.2	-3.5
Rec		2054 T4_Cons_NonCycl_4	size:5	5.7	-23.9	-5.8
Rec		2054 T4_Cons_NonCycl_4	size:2	2.5	-14.9	-5
Sector		2054 T4_Cons_NonCycl_SECTOR	size:112	5.4	-10	-6.9
Bench	XLP	Consumer Staples Select SPDR	size:1	6.8	11.1	-1.6
Rec		20541 T4_Cons_NonCyclLg_2	size:10	7.4	-6.7	-2.1
Rec		20541 T4_Cons_NonCyclLg_2	size:5	8.5	-8.2	-0.7
Rec		20541 T4_Cons_NonCyclLg_2	size:2	11.1	4.8	7.4
Sector		20541 T4_Cons_NonCyclLg_SECTOR	size:73	4.6	-9.9	-6.9
Bench	XLP	Consumer Staples Select SPDR	size:1	6.8	11.1	-1.6
Rec		2055 T5_Financials_1	size:10	7.6	-21.6	-11.8
Rec		2055 T5_Financials_1	size:5	9.1	-29.6	-13.1
Rec		2055 T5_Financials_1	size:2	12.1	-23.3	-5.1
Sector		2055 T5_Financials_SECTOR	size:487	9	6.6	-4.3
Bench	IYF	iShares US Financial Sector	size:1	10.2	12.9	-2.5

Rec		20551 T5_FinancialsLg_4	size:10	5.8	-21.4	-10.5
Rec		20551 T5_FinancialsLg_4	size:5	7.5	-24.8	-8.7
Rec		20551 T5_FinancialsLg_4	size:2	7.2	-35.9	-8.5
Sector		20551 T5_FinancialsLg_SECTOR	size:269	9.1	6.7	-4.3
Bench	IYF	iShares US Financial Sector	size:1	10.2	12.9	-2.5
Rec		2056 T6_Healthcare_2	size:10	14.6	-12.7	-4.7
Rec		2056 T6_Healthcare_2	size:5	11.2	-14.3	-5.2
Rec		2056 T6_Healthcare_2	size:2	6.5	-22.8	-7.9
Sector		2056 T6_Healthcare_SECTOR	size:510	10.7	-9.5	-12.3
Bench	IYH	iShares US Healthcare	size:1	13.2	14.4	-3.9
Rec		20561 T6_HealthcareLg_2	size:10	12.7	-13.2	-4.6
Rec		20561 T6_HealthcareLg_2	size:5	8.3	-15.7	-5.2
Rec		20561 T6_HealthcareLg_2	size:2	4.7	-23.1	-7.9
Sector		20561 T6_HealthcareLg_SECTOR	size:237	10.6	-9	-12.2
Bench	IYH	iShares US Healthcare	size:1	13.2	14.4	-3.9
Rec		2057 T7_Technology_2	size:10	32.2	-8.6	-4.6
Rec		2057 T7_Technology_2	size:5	31.3	-8.3	5.3
Rec		2057 T7_Technology_2	size:2	21.4	-9	4.1
Sector		2057 T7_Technology_SECTOR	size:482	19.6	-2.5	-15.1
Bench	XLK	Technology SPDR	size:1	24.4	19.7	-8.6
Rec		20571 T7_TechnologyLg_2	size:10	27.4	-5.4	-4.6
Rec		20571 T7_TechnologyLg_2	size:5	28.3	-4.5	5.3
Rec		20571 T7_TechnologyLg_2	size:2	32.3	-4.3	4.1
Sector		20571 T7_TechnologyLg_SECTOR	size:292	19.8	-2.3	-15.1
Bench	XLK	Technology SPDR	size:1	24.4	19.7	-8.6
Rec		2059 T9_Utilities_1	size:10	6.9	7.9	4.7
Rec		2059 T9_Utilities_1	size:5	8	3.3	4.5
Rec		2059 T9_Utilities_1	size:2	-2.7	-20.6	2.1
Sector		2059 T9_Utilities_SECTOR	size:76	5.2	8.9	2.6
Bench	XLU	Utilities Select SPDR	size:1	7.7	16.3	4
Rec		20591 T9_UtilitiesLg_3	size:10	2.4	10.4	2.5
Rec		20591 T9_UtilitiesLg_3	size:5	4.6	14.4	3.6
Rec		20591 T9_UtilitiesLg_3	size:2	1.9	5.5	0.7
Sector		20591 T9_UtilitiesLg_SECTOR	size:60	4.4	8.7	2.6
Bench	XLU	Utilities Select SPDR	size:1	7.7	16.3	4
Rec		2060 T10_RealEstate_1	size:10	0	-4.3	-6
Rec		2060 T10_RealEstate_1	size:5	0	-3.8	-3.5
Rec		2060 T10_RealEstate_1	size:2	0	-12.5	-13
Sector		2060 T10_RealEstate_SECTOR	size:63	5.7	16	-6.1
Bench	RWR	REIT SPDR	size:1	4.9	23.9	-4

Rec	20601	T10_RealEstateLg_1	size:10	0	-5.4	-6
Rec	20601	T10_RealEstateLg_1	size:5	0	-5.2	-3.5
Rec	20601	T10_RealEstateLg_1	size:2	0	-14	-13
Sector	20601	T10_RealEstateLg_SECTOR	size:51	4.9	16.2	-6.1
Bench	RWR	REIT SPDR	size:1	4.9	23.9	-4
Rec	2134	TRBC_OilGas_4	size:10	0	39	27
Rec	2134	TRBC_OilGas_4	size:5	0	28	26.7
Rec	2134	TRBC_OilGas_4	size:2	0	21.1	20
Sector	2134	TRBC_OilGas_SECTOR	size:115	1.7	56.4	29.4
Bench	XLE	Energy Select SPDR	size:1	1.8	55.8	37.7
Rec	21341	TRBC_OilGasLg_4	size:10	0	61.9	37.1
Rec	21341	TRBC_OilGasLg_4	size:5	0	58	35.9
Rec	21341	TRBC_OilGasLg_4	size:2	0	54.3	36.2
Sector	21341	TRBC_OilGasLg_SECTOR	size:42	1.9	56.8	29.7
Bench	XLE	Energy Select SPDR	size:1	1.8	55.8	37.7
Rec	2135	TRBC_SemiCond_4	size:10	0	-2.8	-13.7
Rec	2135	TRBC_SemiCond_4	size:5	0	-6.9	-13.7
Rec	2135	TRBC_SemiCond_4	size:2	0	-14.5	-13.4
Sector	2135	TRBC_SemiCond_SECTOR	size:132	18.3	9.6	-10.5
Bench	SOXX	iShares Semiconductor	size:1	28.2	11.6	-12.7
Rec	21351	TRBC_SemiCondLg_4	size:10	0	13.7	-9.3
Rec	21351	TRBC_SemiCondLg_4	size:5	0	3.2	-14
Rec	21351	TRBC_SemiCondLg_4	size:2	0	7.9	-11
Sector	21351	TRBC_SemiCondLg_SECTOR	size:54	19.1	12.5	-10.2
Bench	SOXX	iShares Semiconductor	size:1	28.2	11.6	-12.7
Rec	2137	TRBC_Insurance_4	size:10	0	-13.8	1.8
Rec	2137	TRBC_Insurance_4	size:5	0	-16.2	1.2
Rec	2137	TRBC_Insurance_4	size:2	0	-26.9	-3.6
Sector	2137	TRBC_Insurance_SECTOR	size:53	6.1	7.9	1.5
Bench	SPY	SP 500 SPDR	size:1	13.9	14	-4.9
Rec	21371	TRBC_InsuranceLg_4	size:10	0	10.3	4.3
Rec	21371	TRBC_InsuranceLg_4	size:5	0	7.7	1.7
Rec	21371	TRBC_InsuranceLg_4	size:2	0	4.2	-2.9
Sector	21371	TRBC_InsuranceLg_SECTOR	size:34	6.1	14.1	3.4
Bench	SPY	SP 500 SPDR	size:1	13.9	14	-4.9
Rec	2138	TRBC_BankInv_4	size:10	0	-9.9	-9.8
Rec	2138	TRBC_BankInv_4	size:5	0	-21.6	-13.7
Rec	2138	TRBC_BankInv_4	size:2	0	-25	-17
Sector	2138	TRBC_BankInv_SECTOR	size:191	7.2	4.9	-7

Bench	IYF	iShares US Financial Sector	size:1	10.2	12.9	-2.5
Rec	21381	TRBC_BankInvLg_4	size:10	0	-6.3	-7.1
Rec	21381	TRBC_BankInvLg_4	size:5	0	-18	-10.2
Rec	21381	TRBC_BankInvLg_4	size:2	0	-24.8	-8.9
Sector	21381	TRBC_BankInvLg_SECTOR	size:83	7.7	5.9	-7.9
Bench	IYF	iShares US Financial Sector	size:1	10.2	12.9	-2.5
Rec	2140	TRBC_TravelTransp_4	size:10	0	4.9	-4.5
Rec	2140	TRBC_TravelTransp_4	size:5	0	-2.6	-7.3
Rec	2140	TRBC_TravelTransp_4	size:2	0	-6.2	-1.6
Sector	2140	TRBC_TravelTransp_SECTOR	size:117	12	5	-6.3
Bench	IYT	iShares Dow Jones Trans Track	size:1	10.5	4.8	-2.4
Rec	21401	TRBC_TravelTranspLg_4	size:10	0	3.9	-3.9
Rec	21401	TRBC_TravelTranspLg_4	size:5	0	5.4	-7.2
Rec	21401	TRBC_TravelTranspLg_4	size:2	0	-5.5	-11.1
Sector	21401	TRBC_TravelTranspLg_SECTOR	size:52	13.3	7.1	-7
Bench	IYT	iShares Dow Jones Trans Track	size:1	10.5	4.8	-2.4