

ZZAlpha Recommendations Results as of June 30, 2022 (Q2-2022)

Rec	ID	Desc	size	5Annualiz	1yr	ytd
Rec		535 BigCap100_20DAY	size:10	14.6	-26.9	-30
Rec		535 BigCap100_20DAY	size:5	20.9	-30.9	-34.6
Rec		535 BigCap100_20DAY	size:2	12.5	-61	-53.6
Sector		535 BigCap100_20DAY_SECTOR	size:101	8.4	-18.7	-24.6
Bench	OEF	iShares S&P 100	size:1	10	-12.1	-21.3
Rec		113 SP500_3	size:10	7.9	-14.9	-14.7
Rec		113 SP500_3	size:5	6.8	-16.5	-15.3
Rec		113 SP500_3	size:2	10.8	0.1	-6.6
Sector		113 SP500_SECTOR	size:497	8.2	-12.6	-20.6
Bench	SPY	SP 500 SPDR	size:1	9.3	-11.9	-20.6
Rec		114 SPMid400_2	size:10	12.3	-16.9	-19.4
Rec		114 SPMid400_2	size:5	13	-10.9	-15.3
Rec		114 SPMid400_2	size:2	5.5	-21.7	-20.6
Sector		114 SPMid400_SECTOR	size:393	6.8	-16.4	-19
Bench	IJH	iShares S&P mid400	size:1	5.4	-15.8	-20.1
Rec		15 SPSm600_2	size:10	16.4	-21.3	-13.1
Rec		15 SPSm600_2	size:5	22	-23.3	-14.8
Rec		15 SPSm600_2	size:2	33.2	-17.4	-5.8
Sector		15 SPSm600_SECTOR	size:533	6.6	-18.1	-20.4
Bench	IJR	iShares S&P sm600	size:1	5.7	-18.2	-19.3
Rec		100 AllCap_1	size:10	6	-40.9	-25.3
Rec		100 AllCap_1	size:5	3.8	-44.6	-26.9
Rec		100 AllCap_1	size:2	-1.3	-59	-30.9
Sector		100 AllCap_SECTOR	size:2959	6.4	-21.8	-23.4
Bench	IWV	iShares Russell 3000	size:1	8.6	-15.1	-21.7
Rec		8 Big500_3	size:10	3.9	-25.1	-17
Rec		8 Big500_3	size:5	1.4	-32.4	-20.1
Rec		8 Big500_3	size:2	-0.3	-43.1	-25.1
Sector		8 Big500_SECTOR	size:499	8.2	-18.3	-24.1
Bench	SPY	SP 500 SPDR	size:1	9.3	-11.9	-20.6
Rec		1535 Very_High_Liquidity_20DAY	size:10	16	-60	-46
Rec		1535 Very_High_Liquidity_20DAY	size:5	-5	-76.9	-57.2
Rec		1535 Very_High_Liquidity_20DAY	size:2	-20.9	-82.4	-70.8
Sector		1535 Very_High_Liquidity_20DAY_SE	size:120	10.1	-23	-26.6
Bench	OEF	iShares S&P 100	size:1	10	-12.1	-21.3
Rec		1525 High_Liquidity_20DAY	size:10	25.5	-47.1	-18.3
Rec		1525 High_Liquidity_20DAY	size:5	30.1	-41	-16.7
Rec		1525 High_Liquidity_20DAY	size:2	24.2	-53.8	-15.6

Sector	1525	High_Liquidity_20DAY_SECTOR	size:484	8.5	-20.5	-23.8
Bench	IWB	iShares Russell 1000	size:1	9	-14.2	-21.4
Rec	1515	Mid_Hi_Liquidity_2	size:10	12.7	-21.8	-20.2
Rec	1515	Mid_Hi_Liquidity_2	size:5	8	-19.8	-20.4
Rec	1515	Mid_Hi_Liquidity_2	size:2	3.9	-17.6	-21.9
Sector	1515	Mid_Hi_Liquidity_SECTOR	size:408	6.5	-19.4	-21.5
Bench	IJH	iShares S&P mid400	size:1	5.4	-15.8	-20.1
Rec	151	Mid_Liquidity_4	size:10	3.2	-38.7	-21.1
Rec	151	Mid_Liquidity_4	size:5	2.4	-50.4	-28.9
Rec	151	Mid_Liquidity_4	size:2	11.1	-62.2	-35.9
Sector	151	Mid_Liquidity_SECTOR	size:1030	5.4	-21.8	-21.2
Bench	IJH	iShares S&P mid400	size:1	5.4	-15.8	-20.1
Rec	150	Low_Liquidity_1	size:10	7.9	-36.2	-24.3
Rec	150	Low_Liquidity_1	size:5	11.4	-39	-29
Rec	150	Low_Liquidity_1	size:2	-1.9	-52.6	-40.2
Sector	150	Low_Liquidity_SECTOR	size:931	1.1	-31	-24.8
Bench	IJR	iShares S&P sm600	size:1	5.7	-18.2	-19.3
Rec	101	Cap_2_250m_1	size:10	2.6	-41.1	-17.6
Rec	101	Cap_2_250m_1	size:5	4.9	-35.1	-18.7
Rec	101	Cap_2_250m_1	size:2	17	-37.4	-15.5
Sector	101	Cap_2_250m_SECTOR	size:245	-11.5	-54.9	-39.2
Bench	IJR	iShares S&P sm600	size:1	5.7	-18.2	-19.3
Rec	102	Cap_250_1000m_1	size:10	2.6	-34	-27
Rec	102	Cap_250_1000m_1	size:5	-2	-46.1	-28.6
Rec	102	Cap_250_1000m_1	size:2	-4.8	-62.6	-44.5
Sector	102	Cap_250_1000m_SECTOR	size:679	1.9	-33.7	-25.7
Bench	IJR	iShares S&P sm600	size:1	5.7	-18.2	-19.3
Rec	1405	Cap_1B_to_5B_20DAY	size:10	15	-51.8	-23.5
Rec	1405	Cap_1B_to_5B_20DAY	size:5	26.3	-51.8	-21.7
Rec	1405	Cap_1B_to_5B_20DAY	size:2	60	-28	-24.1
Sector	1405	Cap_1B_to_5B_20DAY_SECTOR	size:1109	6.9	-22.8	-21.5
Bench	IWM	iShares Russell 2000	size:1	3.7	-26.2	-23.9
Rec	1055	Cap_over5B_20DAY	size:10	11	-64	-39.5
Rec	1055	Cap_over5B_20DAY	size:5	4.5	-65.5	-37.8
Rec	1055	Cap_over5B_20DAY	size:2	-4.5	-72.1	-56.2
Sector	1055	Cap_over5B_20DAY_SECTOR	size:941	8.6	-20.1	-23.7
Bench	IWB	iShares Russell 1000	size:1	9	-14.2	-21.4
Rec	137	SICInsurance_2	size:10	1.6	-29.4	-17
Rec	137	SICInsurance_2	size:5	2.5	-27.9	-16.3

Rec	137	SICInsurance_2	size:2	-2.9	-34.5	-18
Sector	137	SICInsurance_SECTOR	size:82	7.1	0.3	-6.1
Bench	SPY	SP 500 SPDR	size:1	9.3	-11.9	-20.6
Rec	136	SICsInvServ_1	size:10	10.3	-19.3	-24.1
Rec	136	SICsInvServ_1	size:5	8.7	-24.9	-24.2
Rec	136	SICsInvServ_1	size:2	8.3	-29.2	-27.1
Sector	136	SICsInvServ_SECTOR	size:58	6.2	-19.3	-26.3
Bench	SPY	SP 500 SPDR	size:1	9.3	-11.9	-20.6
Rec	138	SICBanks_1	size:10	7.5	-17	-22.5
Rec	138	SICBanks_1	size:5	9.8	-20.8	-23.3
Rec	138	SICBanks_1	size:2	14.4	-21.8	-29.1
Sector	138	SICBanks_SECTOR	size:167	1.4	-12.6	-19.9
Bench	IYF	iShares US Financial Sector	size:1	5.4	-13.7	-19.3
Rec	135	SICSemiCond_1	size:10	35.3	-26.5	-31.1
Rec	135	SICSemiCond_1	size:5	41.8	-25.7	-30.4
Rec	135	SICSemiCond_1	size:2	47.5	-21.6	-29.1
Sector	135	SICSemiCond_SECTOR	size:66	16.6	-15.3	-28.1
Bench	SOXX	iShares Semiconductor	size:1	20.1	-23	-35.5
Rec	133	SICAllTech_2	size:10	19.4	-48.1	-39.9
Rec	133	SICAllTech_2	size:5	18.5	-48.9	-39
Rec	133	SICAllTech_2	size:2	15.2	-58.4	-44.9
Sector	133	SICAllTech_SECTOR	size:499	12.1	-29.2	-31.9
Bench	IGV	iShares North Am Tech-Softwar	size:1	14.5	-30.9	-32.2
Rec	2050	T0_Energy_1	size:10	6.3	-18.5	1.5
Rec	2050	T0_Energy_1	size:5	8.8	-23.7	2
Rec	2050	T0_Energy_1	size:2	0.5	-40.8	-2.8
Sector	2050	T0_Energy_SECTOR	size:197	1.5	14.2	16.2
Bench	XLE	Energy Select SPDR	size:1	2	32.7	28.8
Rec	20501	T0_EnergyLg_1	size:10	2.9	-15.9	4.7
Rec	20501	T0_EnergyLg_1	size:5	7.5	-18.7	8.7
Rec	20501	T0_EnergyLg_1	size:2	7	-29.8	15.1
Sector	20501	T0_EnergyLg_SECTOR	size:102	1.5	13.7	15.8
Bench	XLE	Energy Select SPDR	size:1	2	32.7	28.8
Rec	2051	T1_Basic_Mat_4	size:10	8.1	-17.7	-14.2
Rec	2051	T1_Basic_Mat_4	size:5	13.4	-19.4	-18.5
Rec	2051	T1_Basic_Mat_4	size:2	16.2	-25.3	-17.7
Sector	2051	T1_Basic_Mat_SECTOR	size:152	7.2	-9.5	-15
Bench	XLB	Materials SPDR	size:1	6.5	-10.6	-18.8
Rec	20511	T1_Basic_MatLg_2	size:10	5.9	-11.1	-11.2

Rec	20511	T1_Basic_MatLg_2	size:5	6.5	-15.1	-14.7
Rec	20511	T1_Basic_MatLg_2	size:2	13.1	-20.6	-13.2
Sector	20511	T1_Basic_MatLg_SECTOR	size:87	8.2	-9.1	-14.7
Bench	XLB	Materials SPDR	size:1	6.5	-10.6	-18.8
Rec	2052	T2_Industrials_4	size:10	0	-29.5	-27.3
Rec	2052	T2_Industrials_4	size:5	0	-34.5	-29.7
Rec	2052	T2_Industrials_4	size:2	0	-46.1	-39.6
Sector	2052	T2_Industrials_SECTOR	size:273	5	-16.6	-20.4
Bench	DIA	Dow Jones Industrial SPDR	size:1	7.6	-10.8	-15.3
Rec	20521	T2_IndustrialsLg_1	size:10	0	-20.9	-22.8
Rec	20521	T2_IndustrialsLg_1	size:5	0	-26	-28.2
Rec	20521	T2_IndustrialsLg_1	size:2	0	-28.2	-27.6
Sector	20521	T2_IndustrialsLg_SECTOR	size:172	5	-16.3	-20.1
Bench	DIA	Dow Jones Industrial SPDR	size:1	7.6	-10.8	-15.3
Rec	2053	T3_Cons_Cycl_2	size:10	23.3	-31.2	-22
Rec	2053	T3_Cons_Cycl_2	size:5	22.7	-34.9	-19.9
Rec	2053	T3_Cons_Cycl_2	size:2	17	-41.2	-20.9
Sector	2053	T3_Cons_Cycl_SECTOR	size:326	6.3	-24.6	-26.7
Bench	XLY	Consumer Discretionary SPDR	size:1	8.9	-23	-32.8
Rec	20531	T3_Cons_CyclLg_2	size:10	12.1	-37	-28.6
Rec	20531	T3_Cons_CyclLg_2	size:5	14.7	-40.9	-27.2
Rec	20531	T3_Cons_CyclLg_2	size:2	17.6	-48.2	-30.3
Sector	20531	T3_Cons_CyclLg_SECTOR	size:195	6.1	-23.9	-26
Bench	XLY	Consumer Discretionary SPDR	size:1	8.9	-23	-32.8
Rec	2054	T4_Cons_NonCycl_4	size:10	4.8	-17.8	-9
Rec	2054	T4_Cons_NonCycl_4	size:5	4	-25	-11.7
Rec	2054	T4_Cons_NonCycl_4	size:2	0	-23.3	-12.4
Sector	2054	T4_Cons_NonCycl_SECTOR	size:114	3.8	-15.9	-12.3
Bench	XLP	Consumer Staples Select SPDR	size:1	5.6	3.2	-6.4
Rec	20541	T4_Cons_NonCyclLg_2	size:10	4.6	-20.2	-10.1
Rec	20541	T4_Cons_NonCyclLg_2	size:5	5.3	-22.3	-8.6
Rec	20541	T4_Cons_NonCyclLg_2	size:2	7.1	-16.2	-2.1
Sector	20541	T4_Cons_NonCyclLg_SECTOR	size:76	2.7	-16.7	-13
Bench	XLP	Consumer Staples Select SPDR	size:1	5.6	3.2	-6.4
Rec	2055	T5_Financials_1	size:10	4.5	-32.6	-19.4
Rec	2055	T5_Financials_1	size:5	5.9	-36.2	-19.1
Rec	2055	T5_Financials_1	size:2	10.5	-32.6	-14.1
Sector	2055	T5_Financials_SECTOR	size:488	4.6	-13.1	-18.4
Bench	IYF	iShares US Financial Sector	size:1	5.4	-13.7	-19.3

Rec	20551	T5_FinancialsLg_4	size:10	1.5	-35.1	-22.6
Rec	20551	T5_FinancialsLg_4	size:5	3.6	-35.6	-18.3
Rec	20551	T5_FinancialsLg_4	size:2	3.7	-43.1	-19
Sector	20551	T5_FinancialsLg_SECTOR	size:275	4.6	-12.9	-18.2
Bench	IYF	iShares US Financial Sector	size:1	5.4	-13.7	-19.3
Rec	2056	T6_Healthcare_2	size:10	9.1	-37.7	-23
Rec	2056	T6_Healthcare_2	size:5	7.2	-39.7	-21.3
Rec	2056	T6_Healthcare_2	size:2	6.4	-48	-19.9
Sector	2056	T6_Healthcare_SECTOR	size:520	4.8	-30	-26
Bench	IYH	iShares US Healthcare	size:1	10.1	-1.4	-10.5
Rec	20561	T6_HealthcareLg_2	size:10	5.2	-40.7	-26.7
Rec	20561	T6_HealthcareLg_2	size:5	2.1	-43.9	-26.8
Rec	20561	T6_HealthcareLg_2	size:2	-1.5	-55.5	-31.5
Sector	20561	T6_HealthcareLg_SECTOR	size:250	4.6	-30.6	-26.7
Bench	IYH	iShares US Healthcare	size:1	10.1	-1.4	-10.5
Rec	2057	T7_Technology_2	size:10	18.9	-46.5	-39.8
Rec	2057	T7_Technology_2	size:5	17.8	-46.4	-35.1
Rec	2057	T7_Technology_2	size:2	7.1	-47.5	-40.6
Sector	2057	T7_Technology_SECTOR	size:489	12.1	-31.5	-33.2
Bench	XLK	Technology SPDR	size:1	18.4	-13.9	-26.9
Rec	20571	T7_TechnologyLg_2	size:10	18.6	-37.4	-29.5
Rec	20571	T7_TechnologyLg_2	size:5	20.1	-32.9	-18.8
Rec	20571	T7_TechnologyLg_2	size:2	25.9	-21.2	-10.8
Sector	20571	T7_TechnologyLg_SECTOR	size:304	12.3	-31.3	-33
Bench	XLK	Technology SPDR	size:1	18.4	-13.9	-26.9
Rec	2059	T9_Utilities_1	size:10	4.1	-5.9	-6.9
Rec	2059	T9_Utilities_1	size:5	3.8	-16.2	-13.5
Rec	2059	T9_Utilities_1	size:2	-8.3	-41.8	-25
Sector	2059	T9_Utilities_SECTOR	size:76	3.5	1.4	-3.5
Bench	XLU	Utilities Select SPDR	size:1	6.2	10.9	-2
Rec	20591	T9_UtilitiesLg_3	size:10	1.4	4	-0.7
Rec	20591	T9_UtilitiesLg_3	size:5	3.7	5.8	-0.5
Rec	20591	T9_UtilitiesLg_3	size:2	1.6	-2	-4.4
Sector	20591	T9_UtilitiesLg_SECTOR	size:60	2.8	1	-3.9
Bench	XLU	Utilities Select SPDR	size:1	6.2	10.9	-2
Rec	2060	T10_RealEstate_1	size:10	0	-25.4	-18.5
Rec	2060	T10_RealEstate_1	size:5	0	-21.9	-12.8
Rec	2060	T10_RealEstate_1	size:2	0	-30.7	-20.6
Sector	2060	T10_RealEstate_SECTOR	size:73	1.9	-13.1	-21.8
Bench	RWR	REIT SPDR	size:1	0.4	-9.4	-22.2

Rec	20601	T10_RealEstateLg_1	size:10	0	-27.2	-20.4
Rec	20601	T10_RealEstateLg_1	size:5	0	-22.9	-13.9
Rec	20601	T10_RealEstateLg_1	size:2	0	-31.4	-21.3
Sector	20601	T10_RealEstateLg_SECTOR	size:59	1.3	-12.5	-21.2
Bench	RWR	REIT SPDR	size:1	0.4	-9.4	-22.2
Rec	2134	TRBC_OilGas_4	size:10	0	-8.7	9.5
Rec	2134	TRBC_OilGas_4	size:5	0	-18.9	8.3
Rec	2134	TRBC_OilGas_4	size:2	0	-24.3	7.6
Sector	2134	TRBC_OilGas_SECTOR	size:125	0.4	20.8	21.5
Bench	XLE	Energy Select SPDR	size:1	2	32.7	28.8
Rec	21341	TRBC_OilGasLg_4	size:10	0	18.1	20
Rec	21341	TRBC_OilGasLg_4	size:5	0	16	19.2
Rec	21341	TRBC_OilGasLg_4	size:2	0	15.4	24.7
Sector	21341	TRBC_OilGasLg_SECTOR	size:46	0.6	27.1	22
Bench	XLE	Energy Select SPDR	size:1	2	32.7	28.8
Rec	2135	TRBC_SemiCond_4	size:10	0	-40.7	-39
Rec	2135	TRBC_SemiCond_4	size:5	0	-43.8	-40
Rec	2135	TRBC_SemiCond_4	size:2	0	-49.4	-45.5
Sector	2135	TRBC_SemiCond_SECTOR	size:142	13	-19.3	-28.8
Bench	SOXX	iShares Semiconductor	size:1	20.1	-23	-35.5
Rec	21351	TRBC_SemiCondLg_4	size:10	0	-16.8	-29.3
Rec	21351	TRBC_SemiCondLg_4	size:5	0	-27	-36
Rec	21351	TRBC_SemiCondLg_4	size:2	0	-17.9	-28.6
Sector	21351	TRBC_SemiCondLg_SECTOR	size:58	13.7	-16.5	-28.8
Bench	SOXX	iShares Semiconductor	size:1	20.1	-23	-35.5
Rec	2137	TRBC_Insurance_4	size:10	0	-26.5	-11.6
Rec	2137	TRBC_Insurance_4	size:5	0	-33.5	-15.8
Rec	2137	TRBC_Insurance_4	size:2	0	-40.1	-19.5
Sector	2137	TRBC_Insurance_SECTOR	size:57	4.4	-2.7	-6.3
Bench	SPY	SP 500 SPDR	size:1	9.3	-11.9	-20.6
Rec	21371	TRBC_InsuranceLg_4	size:10	0	-9	-9.7
Rec	21371	TRBC_InsuranceLg_4	size:5	0	-13.4	-13.5
Rec	21371	TRBC_InsuranceLg_4	size:2	0	-9.3	-15
Sector	21371	TRBC_InsuranceLg_SECTOR	size:36	4.6	1.9	-3.9
Bench	SPY	SP 500 SPDR	size:1	9.3	-11.9	-20.6
Rec	2138	TRBC_BankInv_4	size:10	0	-29.3	-23
Rec	2138	TRBC_BankInv_4	size:5	0	-35.1	-24.1
Rec	2138	TRBC_BankInv_4	size:2	0	-34.7	-25.2
Sector	2138	TRBC_BankInv_SECTOR	size:206	2.9	-18.1	-24

Bench	IYF	iShares US Financial Sector	size:1	5.4	-13.7	-19.3
Rec	21381	TRBC_BankInvLg_4	size:10	0	-25	-20.7
Rec	21381	TRBC_BankInvLg_4	size:5	0	-31.3	-19.8
Rec	21381	TRBC_BankInvLg_4	size:2	0	-31.4	-14
Sector	21381	TRBC_BankInvLg_SECTOR	size:90	3.3	-19.1	-25.3
Bench	IYF	iShares US Financial Sector	size:1	5.4	-13.7	-19.3
Rec	2140	TRBC_TravelTransp_4	size:10	0	-33.2	-29.3
Rec	2140	TRBC_TravelTransp_4	size:5	0	-38.9	-30.8
Rec	2140	TRBC_TravelTransp_4	size:2	0	-42.7	-35.8
Sector	2140	TRBC_TravelTransp_SECTOR	size:129	7.9	-15.2	-22.4
Bench	IYT	iShares Dow Jones Trans Track	size:1	4.4	-18.1	-23
Rec	21401	TRBC_TravelTranspLg_4	size:10	0	-34.6	-32
Rec	21401	TRBC_TravelTranspLg_4	size:5	0	-36.5	-36.8
Rec	21401	TRBC_TravelTranspLg_4	size:2	0	-50.2	-44.4
Sector	21401	TRBC_TravelTranspLg_SECTOR	size:57	9.2	-13.4	-22.5
Bench	IYT	iShares Dow Jones Trans Track	size:1	4.4	-18.1	-23