

ZZAlpha Recommendation Results as of Sept 30, 2022 (Q3-2022)

Rec	ID	Desc	size	5Annualize 1yr	ytd	
Rec		535 BigCap100_20DAY	size:10	12.7	-34.9	-30.6
Rec		535 BigCap100_20DAY	size:5	19.5	-41.1	-32.7
Rec		535 BigCap100_20DAY	size:2	11.9	-69.1	-49.2
Sector		535 BigCap100_20DAY_SECTOR	size:101	6.5	-26.8	-29.6
Bench	OEF	iShares S&P 100	size:1	7.9	-17.7	-25.8
Rec		113 SP500_3	size:10	6.2	-17.8	-19.9
Rec		113 SP500_3	size:5	4.3	-23.2	-23.5
Rec		113 SP500_3	size:2	6.3	-16.6	-22.8
Sector		113 SP500_SECTOR	size:497	7	-19.4	-23.8
Bench	SPY	SP 500 SPDR	size:1	7.3	-16.8	-24.8
Rec		114 SPMid400_2	size:10	12.6	-10	-17.2
Rec		114 SPMid400_2	size:5	13.1	-6.1	-13.8
Rec		114 SPMid400_2	size:2	4.2	-20.3	-24.8
Sector		114 SPMid400_SECTOR	size:393	5.9	-17.4	-21.1
Bench	IJH	iShares S&P mid400	size:1	4.2	-16.7	-22.5
Rec		15 SPSm600_2	size:10	12.2	-20.7	-21.4
Rec		15 SPSm600_2	size:5	17.3	-23.6	-24.4
Rec		15 SPSm600_2	size:2	30.8	-14.6	-12.8
Sector		15 SPSm600_SECTOR	size:534	4.1	-22.9	-25.7
Bench	IJR	iShares S&P sm600	size:1	3.3	-20.1	-23.9
Rec		100 AllCap_1	size:10	6.5	-31.5	-25.1
Rec		100 AllCap_1	size:5	5.9	-29.2	-23.9
Rec		100 AllCap_1	size:2	1.4	-31.5	-23.5
Sector		100 AllCap_SECTOR	size:2973	5	-25.4	-26.5
Bench	IWV	iShares Russell 3000	size:1	6.8	-18.8	-25.4
Rec		8 Big500_3	size:10	2.5	-23.1	-20.4
Rec		8 Big500_3	size:5	-1.3	-31.3	-26.5
Rec		8 Big500_3	size:2	-2.5	-38.2	-30.8
Sector		8 Big500_SECTOR	size:499	7	-24.2	-27
Bench	SPY	SP 500 SPDR	size:1	7.3	-16.8	-24.8
Rec		1535 Very_High_Liquidity_20DAY	size:10	18.7	-52	-41.4
Rec		1535 Very_High_Liquidity_20DAY	size:5	-2.3	-66.4	-51.7
Rec		1535 Very_High_Liquidity_20DAY	size:2	-14.9	-70	-65.7
Sector		1535 Very_High_Liquidity_20DAY_SECT	size:121	8.5	-30.1	-31
Bench	OEF	iShares S&P 100	size:1	7.9	-17.7	-25.8
Rec		1525 High_Liquidity_20DAY	size:10	24.6	-33.4	-18.7
Rec		1525 High_Liquidity_20DAY	size:5	26	-29.1	-26

Rec	1525 High_Liquidity_20DAY	size:2	13.5	-50.4	-42
Sector	1525 High_Liquidity_20DAY_SECTOR	size:487	7.4	-24.3	-26
Bench	IWB iShares Russell 1000	size:1	7.1	-18.4	-25.4
Rec	1515 Mid_Hi_Liquidity_2	size:10	11.2	-18.5	-21.1
Rec	1515 Mid_Hi_Liquidity_2	size:5	6.7	-12.2	-19.8
Rec	1515 Mid_Hi_Liquidity_2	size:2	2	-14.3	-22
Sector	1515 Mid_Hi_Liquidity_SECTOR	size:411	5	-23.5	-24.9
Bench	IJH iShares S&P mid400	size:1	4.2	-16.7	-22.5
Rec	151 Mid_Liquidity_4	size:10	2.1	-31.1	-22.3
Rec	151 Mid_Liquidity_4	size:5	1.8	-37	-26
Rec	151 Mid_Liquidity_4	size:2	8.7	-52.2	-37.3
Sector	151 Mid_Liquidity_SECTOR	size:1037	3.7	-23.6	-24.5
Bench	IJH iShares S&P mid400	size:1	4.2	-16.7	-22.5
Rec	150 Low_Liquidity_1	size:10	7.7	-32	-24.2
Rec	150 Low_Liquidity_1	size:5	12.9	-30.2	-25.4
Rec	150 Low_Liquidity_1	size:2	1.7	-38.5	-35.5
Sector	150 Low_Liquidity_SECTOR	size:932	-0.8	-31.7	-28.6
Bench	IJR iShares S&P sm600	size:1	3.3	-20.1	-23.9
Rec	101 Cap_2_250m_1	size:10	1.3	-38.7	-22.2
Rec	101 Cap_2_250m_1	size:5	3.8	-40.3	-29.5
Rec	101 Cap_2_250m_1	size:2	20.1	-27.7	-14.8
Sector	101 Cap_2_250m_SECTOR	size:245	-13.7	-55.3	-44.6
Bench	IJR iShares S&P sm600	size:1	3.3	-20.1	-23.9
Rec	102 Cap_250_1000m_1	size:10	2	-23.7	-22.7
Rec	102 Cap_250_1000m_1	size:5	-0.2	-29.3	-21.7
Rec	102 Cap_250_1000m_1	size:2	-1.6	-39.7	-34.1
Sector	102 Cap_250_1000m_SECTOR	size:681	0.1	-32.3	-28.7
Bench	IJR iShares S&P sm600	size:1	3.3	-20.1	-23.9
Rec	1405 Cap_1B_to_5B_20DAY	size:10	13.5	-34.2	-23.8
Rec	1405 Cap_1B_to_5B_20DAY	size:5	27.9	-27	-19.8
Rec	1405 Cap_1B_to_5B_20DAY	size:2	67.9	-13.8	-19.2
Sector	1405 Cap_1B_to_5B_20DAY_SECTOR	size:1114	5.2	-24.8	-25.2
Bench	IWM iShares Russell 2000	size:1	2.2	-24.6	-25.9
Rec	1055 Cap_over5B_20DAY	size:10	10.6	-54.6	-34
Rec	1055 Cap_over5B_20DAY	size:5	4.9	-53.3	-30.7
Rec	1055 Cap_over5B_20DAY	size:2	-1.8	-58.9	-49.8
Sector	1055 Cap_over5B_20DAY_SECTOR	size:949	7.3	-24.8	-26.6
Bench	IWB iShares Russell 1000	size:1	7.1	-18.4	-25.4
Rec	137 SICInsurance_2	size:10	-2	-30.9	-26.4

Rec	137	SICInsurance_2	size:5	-2.1	-35.2	-30.5
Rec	137	SICInsurance_2	size:2	-8.5	-39.9	-35.2
Sector	137	SICInsurance_SECTOR	size:82	5.8	-5.4	-10.4
Bench	SPY	SP 500 SPDR	size:1	7.3	-16.8	-24.8
Rec	136	SICsInvServ_1	size:10	8.7	-19.7	-25.4
Rec	136	SICsInvServ_1	size:5	6.7	-22.2	-25.6
Rec	136	SICsInvServ_1	size:2	6.2	-27	-27.9
Sector	136	SICsInvServ_SECTOR	size:58	4.3	-24.9	-29.1
Bench	SPY	SP 500 SPDR	size:1	7.3	-16.8	-24.8
Rec	138	SICBanks_1	size:10	6.7	-17.4	-21.9
Rec	138	SICBanks_1	size:5	9	-20	-22.3
Rec	138	SICBanks_1	size:2	15.2	-18	-24.9
Sector	138	SICBanks_SECTOR	size:166	0.6	-14.9	-19.9
Bench	IYF	iShares US Financial Sector	size:1	3.8	-18.2	-22.1
Rec	135	SICSemiCond_1	size:10	36.8	-17.8	-21.9
Rec	135	SICSemiCond_1	size:5	44	-16.1	-18.1
Rec	135	SICSemiCond_1	size:2	51.6	-3	-6.7
Sector	135	SICSemiCond_SECTOR	size:66	14.3	-20.9	-30.5
Bench	SOXX	iShares Semiconductor	size:1	15	-28.5	-41.2
Rec	133	SICAllTech_2	size:10	18.5	-46.5	-43.7
Rec	133	SICAllTech_2	size:5	18.7	-44.1	-42.7
Rec	133	SICAllTech_2	size:2	13.5	-50.8	-52.9
Sector	133	SICAllTech_SECTOR	size:505	9.8	-35.7	-36.3
Bench	IGV	iShares North Am Tech-Software	size:1	11.3	-37.3	-37.1
Rec	2050	T0_Energy_1	size:10	7.2	6	15.5
Rec	2050	T0_Energy_1	size:5	10.7	5.9	18.2
Rec	2050	T0_Energy_1	size:2	1.8	-8.7	12.9
Sector	2050	T0_Energy_SECTOR	size:198	0.6	19.8	17.4
Bench	XLE	Energy Select SPDR	size:1	1	38.3	29.8
Rec	20501	T0_EnergyLg_1	size:10	4.1	8.6	18.3
Rec	20501	T0_EnergyLg_1	size:5	9.6	13.8	27.1
Rec	20501	T0_EnergyLg_1	size:2	11.1	16.8	44.4
Sector	20501	T0_EnergyLg_SECTOR	size:103	0.9	20.3	17.9
Bench	XLE	Energy Select SPDR	size:1	1	38.3	29.8
Rec	2051	T1_Basic_Mat_4	size:10	1.3	-27.5	-29.1
Rec	2051	T1_Basic_Mat_4	size:5	5.2	-28.6	-31.2
Rec	2051	T1_Basic_Mat_4	size:2	8.5	-32.1	-27.5
Sector	2051	T1_Basic_Mat_SECTOR	size:152	4.1	-14.4	-21.4
Bench	XLB	Materials SPDR	size:1	3.7	-14	-24.9

Rec	20511	T1_Basic_MatLg_2	size:10	3	-16.1	-19.2
Rec	20511	T1_Basic_MatLg_2	size:5	4.7	-18.9	-18.9
Rec	20511	T1_Basic_MatLg_2	size:2	11.7	-24.4	-17.8
Sector	20511	T1_Basic_MatLg_SECTOR	size:87	5.4	-13.3	-20.4
Bench	XLB	Materials SPDR	size:1	3.7	-14	-24.9
Rec	2052	T2_Industrials_4	size:10	0	-31.3	-29.5
Rec	2052	T2_Industrials_4	size:5	0	-36.3	-32.4
Rec	2052	T2_Industrials_4	size:2	0	-51.1	-44.8
Sector	2052	T2_Industrials_SECTOR	size:292	4.4	-19.6	-22.4
Bench	DIA	Dow Jones Industrial SPDR	size:1	5.1	-15.1	-20.9
Rec	20521	T2_IndustrialsLg_1	size:10	0	-28.1	-30.5
Rec	20521	T2_IndustrialsLg_1	size:5	0	-34.2	-35.6
Rec	20521	T2_IndustrialsLg_1	size:2	0	-43.3	-42.3
Sector	20521	T2_IndustrialsLg_SECTOR	size:182	4.6	-18.8	-21.6
Bench	DIA	Dow Jones Industrial SPDR	size:1	5.1	-15.1	-20.9
Rec	2053	T3_Cons_Cycl_2	size:10	19.9	-34.8	-31
Rec	2053	T3_Cons_Cycl_2	size:5	20.5	-34.7	-27.5
Rec	2053	T3_Cons_Cycl_2	size:2	13.5	-41.2	-32.3
Sector	2053	T3_Cons_Cycl_SECTOR	size:340	5.1	-27.9	-29
Bench	XLY	Consumer Discretionary SPDR	size:1	9.6	-20.6	-30.3
Rec	20531	T3_Cons_CyclLg_2	size:10	10.1	-37.3	-33.6
Rec	20531	T3_Cons_CyclLg_2	size:5	12.7	-41.9	-35.5
Rec	20531	T3_Cons_CyclLg_2	size:2	17.8	-41	-32.1
Sector	20531	T3_Cons_CyclLg_SECTOR	size:202	5	-26.6	-27.8
Bench	XLY	Consumer Discretionary SPDR	size:1	9.6	-20.6	-30.3
Rec	2054	T4_Cons_NonCycl_4	size:10	3.3	-20.3	-15.8
Rec	2054	T4_Cons_NonCycl_4	size:5	2	-23	-17.1
Rec	2054	T4_Cons_NonCycl_4	size:2	-2.5	-21	-17
Sector	2054	T4_Cons_NonCycl_SECTOR	size:115	2.3	-14.2	-17.4
Bench	XLP	Consumer Staples Select SPDR	size:1	4.3	-3.1	-13.5
Rec	20541	T4_Cons_NonCyclLg_2	size:10	4.7	-19.1	-14.1
Rec	20541	T4_Cons_NonCyclLg_2	size:5	5.4	-18.7	-11
Rec	20541	T4_Cons_NonCyclLg_2	size:2	5.8	-12.9	-6.1
Sector	20541	T4_Cons_NonCyclLg_SECTOR	size:76	2.1	-13	-16.3
Bench	XLP	Consumer Staples Select SPDR	size:1	4.3	-3.1	-13.5
Rec	2055	T5_Financials_1	size:10	1.4	-33.5	-25.4
Rec	2055	T5_Financials_1	size:5	2.5	-37.9	-25.8
Rec	2055	T5_Financials_1	size:2	6.4	-39.5	-22.6
Sector	2055	T5_Financials_SECTOR	size:488	3.2	-18.1	-21
Bench	IYF	iShares US Financial Sector	size:1	3.8	-18.2	-22.1

Rec	20551	T5_FinancialsLg_4	size:10	0.7	-32.5	-24
Rec	20551	T5_FinancialsLg_4	size:5	2.9	-32.8	-20.7
Rec	20551	T5_FinancialsLg_4	size:2	2.8	-36.6	-22.1
Sector	20551	T5_FinancialsLg_SECTOR	size:275	3.2	-18.3	-21.2
Bench	IYF	iShares US Financial Sector	size:1	3.8	-18.2	-22.1
Rec	2056	T6_Healthcare_2	size:10	13	-19.5	-8.1
Rec	2056	T6_Healthcare_2	size:5	13.3	-12.6	0.4
Rec	2056	T6_Healthcare_2	size:2	16	-18.9	-5.4
Sector	2056	T6_Healthcare_SECTOR	size:527	4.2	-30.7	-27.2
Bench	IYH	iShares US Healthcare	size:1	8	-8.3	-15.8
Rec	20561	T6_HealthcareLg_2	size:10	5.4	-36.2	-27.2
Rec	20561	T6_HealthcareLg_2	size:5	2.6	-37	-27.6
Rec	20561	T6_HealthcareLg_2	size:2	-1.4	-44.5	-35.3
Sector	20561	T6_HealthcareLg_SECTOR	size:252	3.8	-32.9	-29.4
Bench	IYH	iShares US Healthcare	size:1	8	-8.3	-15.8
Rec	2057	T7_Technology_2	size:10	15.7	-50.2	-48.5
Rec	2057	T7_Technology_2	size:5	13.5	-51.3	-49
Rec	2057	T7_Technology_2	size:2	-0.8	-61.6	-60.5
Sector	2057	T7_Technology_SECTOR	size:494	9.7	-37.5	-37.5
Bench	XLK	Technology SPDR	size:1	15	-20.5	-31.7
Rec	20571	T7_TechnologyLg_2	size:10	18	-30.2	-27.8
Rec	20571	T7_TechnologyLg_2	size:5	18.6	-23.2	-19.6
Rec	20571	T7_TechnologyLg_2	size:2	25.3	-15.4	-12.8
Sector	20571	T7_TechnologyLg_SECTOR	size:308	10	-37.3	-37.2
Bench	XLK	Technology SPDR	size:1	15	-20.5	-31.7
Rec	2059	T9_Utilities_1	size:10	4.2	-3.5	-8.2
Rec	2059	T9_Utilities_1	size:5	5.3	-3.7	-7.2
Rec	2059	T9_Utilities_1	size:2	-5.3	-18.9	-13.3
Sector	2059	T9_Utilities_SECTOR	size:75	3.1	2.7	-4.8
Bench	XLU	Utilities Select SPDR	size:1	4.3	2.6	-8.5
Rec	20591	T9_UtilitiesLg_3	size:10	0.7	3.8	-3.5
Rec	20591	T9_UtilitiesLg_3	size:5	3.8	6.3	1.1
Rec	20591	T9_UtilitiesLg_3	size:2	2.1	-3.3	-0.5
Sector	20591	T9_UtilitiesLg_SECTOR	size:60	2.3	1.8	-5.6
Bench	XLU	Utilities Select SPDR	size:1	4.3	2.6	-8.5
Rec	2060	T10_RealEstate_1	size:10	0	-30.7	-27.1
Rec	2060	T10_RealEstate_1	size:5	0	-26.7	-21.3
Rec	2060	T10_RealEstate_1	size:2	0	-35	-30.5
Sector	2060	T10_RealEstate_SECTOR	size:83	-0.6	-24.9	-31

Bench	RWR	REIT SPDR	size:1	-1.9	-20.1	-31
Rec	20601	T10_RealEstateLg_1	size:10	0	-30.9	-27.3
Rec	20601	T10_RealEstateLg_1	size:5	0	-24.5	-19
Rec	20601	T10_RealEstateLg_1	size:2	0	-28.9	-24
Sector	20601	T10_RealEstateLg_SECTOR	size:63	-1.1	-24	-30.1
Bench	RWR	REIT SPDR	size:1	-1.9	-20.1	-31
Rec	2134	TRBC_OilGas_4	size:10	0	10.6	17.9
Rec	2134	TRBC_OilGas_4	size:5	0	10.8	22.5
Rec	2134	TRBC_OilGas_4	size:2	0	9	20.2
Sector	2134	TRBC_OilGas_SECTOR	size:134	0	22.4	19.3
Bench	XLE	Energy Select SPDR	size:1	1	38.3	29.8
Rec	21341	TRBC_OilGasLg_4	size:10	0	25.2	24.8
Rec	21341	TRBC_OilGasLg_4	size:5	0	24.7	27.3
Rec	21341	TRBC_OilGasLg_4	size:2	0	27.4	33.4
Sector	21341	TRBC_OilGasLg_SECTOR	size:50	0.3	25.5	20.1
Bench	XLE	Energy Select SPDR	size:1	1	38.3	29.8
Rec	2135	TRBC_SemiCond_4	size:10	0	-34.2	-35.8
Rec	2135	TRBC_SemiCond_4	size:5	0	-40.4	-37.6
Rec	2135	TRBC_SemiCond_4	size:2	0	-40.9	-38.9
Sector	2135	TRBC_SemiCond_SECTOR	size:152	12	-22.9	-31.9
Bench	SOXX	iShares Semiconductor	size:1	15	-28.5	-41.2
Rec	21351	TRBC_SemiCondLg_4	size:10	0	-6.6	-20.6
Rec	21351	TRBC_SemiCondLg_4	size:5	0	-10.1	-24
Rec	21351	TRBC_SemiCondLg_4	size:2	0	7.1	-11.6
Sector	21351	TRBC_SemiCondLg_SECTOR	size:62	12.3	-22.8	-33
Bench	SOXX	iShares Semiconductor	size:1	15	-28.5	-41.2
Rec	2137	TRBC_Insurance_4	size:10	0	-28.3	-21.9
Rec	2137	TRBC_Insurance_4	size:5	0	-36.6	-28.1
Rec	2137	TRBC_Insurance_4	size:2	0	-42	-35.2
Sector	2137	TRBC_Insurance_SECTOR	size:61	3.2	-8.7	-11.3
Bench	SPY	SP 500 SPDR	size:1	7.3	-16.8	-24.8
Rec	21371	TRBC_InsuranceLg_4	size:10	0	-13.5	-14.7
Rec	21371	TRBC_InsuranceLg_4	size:5	0	-16.7	-18.3
Rec	21371	TRBC_InsuranceLg_4	size:2	0	-16.9	-17.6
Sector	21371	TRBC_InsuranceLg_SECTOR	size:39	3.6	-4.4	-8.4
Bench	SPY	SP 500 SPDR	size:1	7.3	-16.8	-24.8
Rec	2138	TRBC_BankInv_4	size:10	0	-32.1	-28.9
Rec	2138	TRBC_BankInv_4	size:5	0	-37	-30.5
Rec	2138	TRBC_BankInv_4	size:2	0	-36.6	-29.8

Sector	2138	TRBC_BankInv_SECTOR	size:221	2.4	-22.6	-25.8
Bench	IYF	iShares US Financial Sector	size:1	3.8	-18.2	-22.1
Rec	21381	TRBC_BankInvLg_4	size:10	0	-27.7	-24.2
Rec	21381	TRBC_BankInvLg_4	size:5	0	-29.6	-22.7
Rec	21381	TRBC_BankInvLg_4	size:2	0	-33.7	-23.3
Sector	21381	TRBC_BankInvLg_SECTOR	size:97	2.7	-25	-27.4
Bench	IYF	iShares US Financial Sector	size:1	3.8	-18.2	-22.1
Rec	2140	TRBC_TravelTransp_4	size:10	0	-37	-34.4
Rec	2140	TRBC_TravelTransp_4	size:5	0	-36.5	-30.2
Rec	2140	TRBC_TravelTransp_4	size:2	0	-42.7	-33.6
Sector	2140	TRBC_TravelTransp_SECTOR	size:140	7.3	-21.5	-24.4
Bench	IYT	iShares Dow Jones Trans Track	size:1	2	-19.2	-28.9
Rec	21401	TRBC_TravelTranspLg_4	size:10	0	-39.7	-36.8
Rec	21401	TRBC_TravelTranspLg_4	size:5	0	-44.7	-43.5
Rec	21401	TRBC_TravelTranspLg_4	size:2	0	-60	-53.4
Sector	21401	TRBC_TravelTranspLg_SECTOR	size:63	8.6	-20.7	-24.5
Bench	IYT	iShares Dow Jones Trans Track	size:1	2	-19.2	-28.9