

ZZAlpha Recommendations Results as of March 31, 2021 (Q1-2021):

Rec	ID	Desc	size	5yr annualized	1yr	ytd	prior 3mo	current 3mo
Rec	535	BigCap100_20DAY	size:10	25.3	109.4	1.9	17	1.6
Rec	535	BigCap100_20DAY	size:5	35.8	163.4	2.3	21.7	2
Rec	535	BigCap100_20DAY	size:2	48.7	288.8	-1.3	41.5	-1.9
Bench	OEF	iShares S&P 100	size:1	15	58.2	6	11.7	6.2
Rec	113	SP500_3	size:10	13.7	88.2	12.5	19.2	12.8
Rec	113	SP500_3	size:5	12.1	88.3	9.5	20	9.9
Rec	113	SP500_3	size:2	13.9	88.8	8.3	26.1	9.1
Bench	SPY	SP 500 SPDR	size:1	14.6	60.8	7.2	12.9	7.4
Rec	114	SPMid400_2	size:10	19.2	167.5	30.3	20.2	31.6
Rec	114	SPMid400_2	size:5	19.4	155.6	33.1	18.4	34.6
Rec	114	SPMid400_2	size:2	14.1	147.4	38.4	13.8	39.1
Bench	IJH	iShares S&P mid400	size:1	13.1	90.7	13.5	26.8	13.5
Rec	15	SPSm600_2	size:10	24.6	201.3	36.1	40.8	36.4
Rec	15	SPSm600_2	size:5	36.6	231.8	31	54.3	31.4
Rec	15	SPSm600_2	size:2	52.9	452.4	47.9	62.7	48.6
Bench	IJR	iShares S&P sm600	size:1	14.6	102.6	18.3	33.4	18.4
Rec	100	AllCap_1	size:10	21.5	174.5	11.6	47.5	12.5
Rec	100	AllCap_1	size:5	24.3	186.9	15.6	30.4	16.7
Rec	100	AllCap_1	size:2	21.8	165	-2.3	31.7	-1.1
Bench	IWV	iShares Russell 3000	size:1	15	67.4	7.1	15.9	7.2
Rec	8	Big500_3	size:10	16.4	95.7	7.1	15	7.4
Rec	8	Big500_3	size:5	16.6	119.3	8.9	13.6	9.2
Rec	8	Big500_3	size:2	20.8	140.4	13.6	12.6	14
Bench	SPY	SP 500 SPDR	size:1	14.6	60.8	7.2	12.9	7.4
Rec	1535	Very_High_Liquidity_20DAY	size:10	46.6	284.5	89.6	28.2	87.2
Rec	1535	Very_High_Liquidity_20DAY	size:5	37.8	190.3	46.2	15.7	44.3
Rec	1535	Very_High_Liquidity_20DAY	size:2	11.5	171	143	-15.9	139.1
Bench	OEF	iShares S&P 100	size:1	15	58.2	6	11.7	6.2
Rec	1525	High_Liquidity_20DAY	size:10	53.2	338.7	11.3	43	9.6
Rec	1525	High_Liquidity_20DAY	size:5	62.5	398.2	23.4	45	22.5
Rec	1525	High_Liquidity_20DAY	size:2	53.1	307.6	0.3	45.6	-1.3
Bench	IWB	iShares Russell 1000	size:1	15	64.9	6.7	14.8	6.8
Rec	1515	Mid_Hi_Liquidity_2	size:10	26.9	133.7	23.8	20.5	24.1
Rec	1515	Mid_Hi_Liquidity_2	size:5	22.1	111.1	15.9	17.9	16.8
Rec	1515	Mid_Hi_Liquidity_2	size:2	20	121.8	19.1	15.3	20.9
Bench	IJH	iShares S&P mid400	size:1	13.1	90.7	13.5	26.8	13.5
Rec	151	Mid_Liquidity_4	size:10	15.3	162.7	9.8	27.6	10.8
Rec	151	Mid_Liquidity_4	size:5	19.1	174.7	8.9	31.6	10.3
Rec	151	Mid_Liquidity_4	size:2	29.1	278.6	16.3	30.2	18.9
Bench	IJH	iShares S&P mid400	size:1	13.1	90.7	13.5	26.8	13.5

Rec	150	Low_Liquidity_1	size:10	26.3	210.2	12.5	51.7	13.2
Rec	150	Low_Liquidity_1	size:5	31	267.7	19.5	57.4	20.5
Rec	150	Low_Liquidity_1	size:2	18.8	225.2	25.8	41.2	27.3
Bench	IJR	iShares S&P sm600	size:1	14.6	102.6	18.3	33.4	18.4
Rec	101	Cap_2_250m_1	size:10	19.5	182.3	9	38.6	10.1
Rec	101	Cap_2_250m_1	size:5	24.9	252.6	23	38.1	24
Rec	101	Cap_2_250m_1	size:2	44	212.2	14.4	16.8	16.6
Bench	IJR	iShares S&P sm600	size:1	14.6	102.6	18.3	33.4	18.4
Rec	102	Cap_250_1000m_1	size:10	17.3	159.7	15.6	50.1	16.2
Rec	102	Cap_250_1000m_1	size:5	18.7	192.1	23.5	68.4	24.3
Rec	102	Cap_250_1000m_1	size:2	33.2	256.7	32.8	64.6	34.3
Bench	IJR	iShares S&P sm600	size:1	14.6	102.6	18.3	33.4	18.4
Rec	1405	Cap_1B_to_5B_20DAY	size:10	39.8	143.6	39.6	32.9	37.5
Rec	1405	Cap_1B_to_5B_20DAY	size:5	52.6	178.7	52.6	13.7	51.7
Rec	1405	Cap_1B_to_5B_20DAY	size:2	77.5	312.9	106.6	0.4	107
Bench	IWM	iShares Russell 2000	size:1	15.5	101.3	12.1	34.9	11.9
Rec	1055	Cap_over5B_20DAY	size:10	42.2	205.5	-2.4	24.9	-3.9
Rec	1055	Cap_over5B_20DAY	size:5	40.7	230.6	-3.3	17	-4.9
Rec	1055	Cap_over5B_20DAY	size:2	36.4	220.9	-1.5	13.5	-4.9
Bench	IWB	iShares Russell 1000	size:1	15	64.9	6.7	14.8	6.8
Rec	137	SICInsurance_2	size:10	16.7	69.4	11	17	10.6
Rec	137	SICInsurance_2	size:5	19.1	65.8	11.3	15.4	10.9
Rec	137	SICInsurance_2	size:2	16.8	60.2	8.1	13.2	8.2
Bench	SPY	SP 500 SPDR	size:1	14.6	60.8	7.2	12.9	7.4
Rec	136	SICsInvServ_1	size:10	15.9	131.2	12.3	39.6	12.5
Rec	136	SICsInvServ_1	size:5	18.3	146.8	10.9	42.4	11.2
Rec	136	SICsInvServ_1	size:2	17.5	166.6	-0.4	44.9	0.2
Bench	SPY	SP 500 SPDR	size:1	14.6	60.8	7.2	12.9	7.4
Rec	138	SICBanks_1	size:10	16.6	142.5	35	46.3	35.7
Rec	138	SICBanks_1	size:5	20.3	171	36.4	46.8	37.2
Rec	138	SICBanks_1	size:2	24.4	204.9	38.1	36.7	38.4
Bench	IYF	iShares US Financial Sector	size:1	12.6	59.5	13.5	17.7	13.9
Rec	135	SICSemiCond_1	size:10	56.2	241.7	23.9	50.9	25.1
Rec	135	SICSemiCond_1	size:5	62.3	288.2	29.6	50.9	30
Rec	135	SICSemiCond_1	size:2	61.2	343.1	40.1	52	40.7
Bench	SOXX	iShares Semiconductor	size:1	36.7	113.3	14.9	26.5	15.2
Rec	133	SICAllTech_2	size:10	43.2	295.4	39.3	41.9	41.2
Rec	133	SICAllTech_2	size:5	41.3	313	24.9	44.1	27.7
Rec	133	SICAllTech_2	size:2	45.9	483.3	61.2	60.1	67.6
Bench	IGV	iShares North Am Tech-Software	size:1	28.3	69.1	-3.2	17.4	-3.7
Rec	2050	TO_Energy_1	size:10	5.9	229.1	31.4	43.4	31.7
Rec	2050	TO_Energy_1	size:5	9.9	240.5	27.8	50.9	28.1
Rec	2050	TO_Energy_1	size:2	3.1	241.8	29.3	51.4	30.5

Bench	XLE	Energy Select SPDR	size:1	-4.1	76.1	28.8	23.4	28.9
Rec	20501	T0_EnergyLg_1	size:10	-0.3	187.5	35	39.4	35
Rec	20501	T0_EnergyLg_1	size:5	5.4	245.2	45.3	50.8	44.5
Rec	20501	T0_EnergyLg_1	size:2	11	271	45.4	53.5	45.7
Bench	XLE	Energy Select SPDR	size:1	-4.1	76.1	28.8	23.4	28.9
Rec	2051	T1_Basic_Mat_4	size:10	22	151.9	10.1	31.3	10.6
Rec	2051	T1_Basic_Mat_4	size:5	29.1	195.1	23.3	36.1	24.5
Rec	2051	T1_Basic_Mat_4	size:2	30.8	267.9	34.8	28.4	35.6
Bench	XLB	Materials SPDR	size:1	12.3	81.9	10	14.3	10.2
Rec	20511	T1_Basic_MatLg_2	size:10	14.5	96.9	3.7	17.1	4
Rec	20511	T1_Basic_MatLg_2	size:5	18.5	90.9	-1.7	19.8	-1.5
Rec	20511	T1_Basic_MatLg_2	size:2	29.7	118.8	-0.1	16.2	0.2
Bench	XLB	Materials SPDR	size:1	12.3	81.9	10	14.3	10.2
Rec	2052	T2_Industrials_4	size:10	0	123.5	22.1	43.2	22.5
Rec	2052	T2_Industrials_4	size:5	0	142.7	23	45.3	23.2
Rec	2052	T2_Industrials_4	size:2	0	173.3	22.5	61.8	23.1
Bench	DIA	Dow Jones Industrial SPDR	size:1	13.9	56.4	8.8	11.5	9
Rec	20521	T2_IndustrialsLg_1	size:10	0	91.8	14.8	20.4	14.9
Rec	20521	T2_IndustrialsLg_1	size:5	0	80.6	13.3	22.1	13.5
Rec	20521	T2_IndustrialsLg_1	size:2	0	58.4	6	25.5	6
Bench	DIA	Dow Jones Industrial SPDR	size:1	13.9	56.4	8.8	11.5	9
Rec	2053	T3_Cons_Cycl_2	size:10	30.7	280.5	39.2	31.2	40.6
Rec	2053	T3_Cons_Cycl_2	size:5	31.1	285.5	39.4	29.8	40.8
Rec	2053	T3_Cons_Cycl_2	size:2	26.9	272.6	35.2	20.6	35.4
Bench	XLY	Consumer Discretionary SPDR	size:1	16.9	74.6	6.2	10.1	6.7
Rec	20531	T3_Cons_CyclLg_2	size:10	20.1	176.7	26.9	23.5	27
Rec	20531	T3_Cons_CyclLg_2	size:5	23.9	177.7	37.8	19.6	37.9
Rec	20531	T3_Cons_CyclLg_2	size:2	29.6	220.5	60.8	21.2	62.1
Bench	XLY	Consumer Discretionary SPDR	size:1	16.9	74.6	6.2	10.1	6.7
Rec	2054	T4_Cons_NonCycl_4	size:10	14.4	106	16.6	17.7	16.5
Rec	2054	T4_Cons_NonCycl_4	size:5	21.1	105.1	18.8	14.3	18.2
Rec	2054	T4_Cons_NonCycl_4	size:2	13.7	110.9	12	20	12.5
Bench	XLP	Consumer Staples Select SPDR	size:1	5.6	30.5	1.5	6	1.7
Rec	20541	T4_Cons_NonCyclLg_2	size:10	10.9	74.1	21.3	14.7	21.5
Rec	20541	T4_Cons_NonCyclLg_2	size:5	12.7	81.9	22.9	18.6	22.6
Rec	20541	T4_Cons_NonCyclLg_2	size:2	14.3	76.6	24.3	14.2	23.6
Bench	XLP	Consumer Staples Select SPDR	size:1	5.6	30.5	1.5	6	1.7
Rec	2055	T5_Financials_1	size:10	17.6	124.2	-2.8	39	-2.6
Rec	2055	T5_Financials_1	size:5	22.1	137.9	-5.4	45.4	-5.1
Rec	2055	T5_Financials_1	size:2	26.7	136.8	-12.7	58.1	-12.2
Bench	IYF	iShares US Financial Sector	size:1	12.6	59.5	13.5	17.7	13.9

Rec	20551	T5_FinancialsLg_4	size:10	15.3	103.6	8.1	24	8.5
Rec	20551	T5_FinancialsLg_4	size:5	19.3	109.5	0.7	30.3	1.2
Rec	20551	T5_FinancialsLg_4	size:2	24.1	119.3	-4.7	35.8	-4.2
Bench	IYF	iShares US Financial Sector	size:1	12.6	59.5	13.5	17.7	13.9
Rec	2056	T6_Healthcare_2	size:10	23	122.8	11.6	27.5	11.1
Rec	2056	T6_Healthcare_2	size:5	20.8	115.2	11.8	23.4	11.4
Rec	2056	T6_Healthcare_2	size:2	22.9	102.3	16.8	22.1	16.2
Bench	IYH	iShares US Healthcare	size:1	12.7	44.3	3.7	9.8	3.8
Rec	20561	T6_HealthcareLg_2	size:10	19.9	98.9	1.2	36.9	1.1
Rec	20561	T6_HealthcareLg_2	size:5	15.3	71.4	-7.9	30.9	-8.8
Rec	20561	T6_HealthcareLg_2	size:2	12.5	66.1	-5.5	32.2	-6.2
Bench	IYH	iShares US Healthcare	size:1	12.7	44.3	3.7	9.8	3.8
Rec	2057	T7_Technology_2	size:10	42.3	268.7	37.1	36.4	38.6
Rec	2057	T7_Technology_2	size:5	41.2	269	24.2	34.9	26.9
Rec	2057	T7_Technology_2	size:2	39.1	284.7	35.8	41.5	37.9
Bench	XLK	Technology SPDR	size:1	25.4	72	3.3	14.6	3.4
Rec	20571	T7_TechnologyLg_2	size:10	37.6	171.9	26.6	26.4	26.3
Rec	20571	T7_TechnologyLg_2	size:5	38.5	216.2	29.7	24.7	29.6
Rec	20571	T7_TechnologyLg_2	size:2	41.7	317.3	37.8	33.3	37
Bench	XLK	Technology SPDR	size:1	25.4	72	3.3	14.6	3.4
Rec	2059	T9_Utilities_1	size:10	6.9	39.2	4.4	13.3	4.7
Rec	2059	T9_Utilities_1	size:5	9.6	59.8	6.6	19.8	7
Rec	2059	T9_Utilities_1	size:2	4	67.6	-7.4	34.5	-6.9
Bench	XLU	Utilities Select SPDR	size:1	6	24	4	5.4	4.2
Rec	20591	T9_UtilitiesLg_4	size:10	2.8	26.5	5.4	8	5.6
Rec	20591	T9_UtilitiesLg_4	size:5	3.5	36.6	5.4	6.7	5.6
Rec	20591	T9_UtilitiesLg_4	size:2	2.5	76.2	16.9	2.7	17.5
Bench	XLU	Utilities Select SPDR	size:1	6	24	4	5.4	4.2
Rec	2060	T10_RealEstate_1	size:10	0	30.8	13.2	15.1	13.6
Rec	2060	T10_RealEstate_1	size:5	0	26.1	10.8	13.1	11.5
Rec	2060	T10_RealEstate_1	size:2	0	24	9.5	11.4	11.3
Bench	RWR	REIT SPDR	size:1	1.1	41.7	11	11.4	11.1
Rec	20601	T10_RealEstateLg_1	size:10	0	24.4	9.9	13.1	10
Rec	20601	T10_RealEstateLg_1	size:5	0	23.2	4.9	17.3	5
Rec	20601	T10_RealEstateLg_1	size:2	0	5.9	-6.8	13.5	-6.7
Bench	RWR	REIT SPDR	size:1	1.1	41.7	11	11.4	11.1
Rec	2134	TRBC_OilGas_4	size:10	0	150.4	24	31.5	24.4
Rec	2134	TRBC_OilGas_4	size:5	0	169.2	14.1	42.6	14.3
Rec	2134	TRBC_OilGas_4	size:2	0	121.4	0.1	37.1	1.1
Bench	XLE	Energy Select SPDR	size:1	-4.1	76.1	28.8	23.4	28.9
Rec	21341	TRBC_OilGasLg_4	size:10	0	102.8	23.2	25.2	23.3
Rec	21341	TRBC_OilGasLg_4	size:5	0	86.7	17.5	21.8	18
Rec	21341	TRBC_OilGasLg_4	size:2	0	101.4	8.5	35.4	9.2
Bench	XLE	Energy Select SPDR	size:1	-4.1	76.1	28.8	23.4	28.9

Rec	2135	TRBC_SemiCond_4	size:10	0	222.8	37.1	36.5	37
Rec	2135	TRBC_SemiCond_4	size:5	0	306.6	55.8	33.2	56.6
Rec	2135	TRBC_SemiCond_4	size:2	0	346	79.5	34.7	83.2
Bench	SOXX	iShares Semiconductor	size:1	36.7	113.3	14.9	26.5	15.2
Rec	21351	TRBC_SemiCondLg_4	size:10	0	163	34.5	33.3	33.9
Rec	21351	TRBC_SemiCondLg_4	size:5	0	160.9	39	29.2	38
Rec	21351	TRBC_SemiCondLg_4	size:2	0	188.8	59.6	18.4	58.4
Bench	SOXX	iShares Semiconductor	size:1	36.7	113.3	14.9	26.5	15.2
Rec	2137	TRBC_Insurance_4	size:10	0	60.2	7.6	21	7.5
Rec	2137	TRBC_Insurance_4	size:5	0	49.9	3.5	21	3
Rec	2137	TRBC_Insurance_4	size:2	0	47.6	0.9	27.7	-0.1
Bench	SPY	SP 500 SPDR	size:1	14.6	60.8	7.2	12.9	7.4
Rec	21371	TRBC_InsuranceLg_4	size:10	0	64.1	4	21.8	3.9
Rec	21371	TRBC_InsuranceLg_4	size:5	0	66.7	-1.9	22.8	-1.9
Rec	21371	TRBC_InsuranceLg_4	size:2	0	48.8	-10.8	32.4	-10.9
Bench	SPY	SP 500 SPDR	size:1	14.6	60.8	7.2	12.9	7.4
Rec	2138	TRBC_BankInv_4	size:10	0	189.2	29.3	40.9	29.6
Rec	2138	TRBC_BankInv_4	size:5	0	198	30.5	40	30.7
Rec	2138	TRBC_BankInv_4	size:2	0	238.4	30	50	29.7
Bench	IYF	iShares US Financial Sector	size:1	12.6	59.5	13.5	17.7	13.9
Rec	21381	TRBC_BankInvLg_4	size:10	0	103.3	13.6	23.3	14
Rec	21381	TRBC_BankInvLg_4	size:5	0	120.2	15.4	24.8	15.9
Rec	21381	TRBC_BankInvLg_4	size:2	0	90.1	1.9	26.4	2.4
Bench	IYF	iShares US Financial Sector	size:1	12.6	59.5	13.5	17.7	13.9
Rec	2140	TRBC_TravelTransp_4	size:10	0	191.8	33.2	34.4	33.9
Rec	2140	TRBC_TravelTransp_4	size:5	0	270.8	39.5	42.4	39.9
Rec	2140	TRBC_TravelTransp_4	size:2	0	434.6	56.7	45.7	56.3
Bench	IYT	iShares Dow Jones Trans Track	size:1	12.9	91.6	16.9	10.9	16.8
Rec	21401	TRBC_TravelTranspLg_4	size:10	0	165.7	20.9	21.7	21.7
Rec	21401	TRBC_TravelTranspLg_4	size:5	0	205.4	27.3	24.4	28.1
Rec	21401	TRBC_TravelTranspLg_4	size:2	0	294.7	37.3	25.6	38
Bench	IYT	iShares Dow Jones Trans Track	size:1	12.9	91.6	16.9	10.9	16.8