

	ID	Portfolio	size	5yr Annualized	3yr Annualized	2022	Max YoY drawdown%
Rec	535	BigCap100_20DAY	size:10	12.9	15.1	-23.3	36.59
Rec	535	BigCap100_20DAY	size:5	19.3	27.4	-27	43.84
Rec	535	BigCap100_20DAY	size:2	8.9	18	-51.7	73.33
Sector	535	BigCap100_20DAY_SECTOR	size:101	7.2	6.5	-22.8	31.92
Bench	OEFLiShares S&P 100		size:1	7.5	5.8	-22.2	31.4
Rec	113	SP500_3	size:10	6.3	7	-16.5	35.59
Rec	113	SP500_3	size:5	3.3	3.6	-22.3	37.22
Rec	113	SP500_3	size:2	6.1	6.8	-16.6	42.65
Sector	113	SP500_SECTOR	size:496	7.5	6.7	-17	31.52
Bench	SPYLSP 500 SPDR		size:1	7.5	5.9	-19.5	34.1
Rec	114	SPMid400_2	size:10	12.3	20.9	-15.3	34.77
Rec	114	SPMid400_2	size:5	11.3	22.2	-16.2	32.53
Rec	114	SPMid400_2	size:2	2.7	8.8	-30.9	36.38
Sector	114	SPMid400_SECTOR	size:393	6.2	6.1	-14.2	35.99
Bench	IJHLiShares S&P mid400		size:1	5	5.5	-14.6	42.2
Rec	15	SPSm600_2	size:10	12.7	19.1	-12.3	41
Rec	15	SPSm600_2	size:5	16.5	24.3	-17.2	39.19
Rec	15	SPSm600_2	size:2	31.1	52.8	-3.8	40.49
Sector	15	SPSm600_SECTOR	size:535	4.3	4.4	-20.6	38.7
Bench	IJRLiShares S&P sm600		size:1	4.3	4.1	-17.4	42.6
Rec	100	AllCap_1	size:10	6.2	10.1	-19.2	45.79
Rec	100	AllCap_1	size:5	6.3	10.3	-13.7	49.45
Rec	100	AllCap_1	size:2	2.2	-0.2	-6.8	57.89
Sector	100	AllCap_SECTOR	size:2993	5.1	3.8	-21.3	35.01
Bench	IWV_iShares Russell 3000		size:1	6.9	5.4	-20.5	35.2
Rec	8	Big500_3	size:10	3.2	4.2	-14.8	35.17
Rec	8	Big500_3	size:5	-0.2	1.5	-20.1	42.25
Rec	8	Big500_3	size:2	-0.3	1.8	-21.1	49.52
Sector	8	Big500_SECTOR	size:498	7.5	6.1	-20.7	31.37
Bench	SPYLSP 500 SPDR		size:1	7.5	5.9	-19.5	34.1
Rec	1535	Very_High_Liquidity_20DAY	size:10	18.5	12.8	-39	60.52
Rec	1535	Very_High_Liquidity_20DAY	size:5	-2.2	-18.7	-49.9	77.18
Rec	1535	Very_High_Liquidity_20DAY	size:2	-12.6	-36.3	-64.2	83.62
Sector	1535	Very_High_Liquidity_20DAY_SECT	size:122	9.6	7.7	-24.1	33.74
Bench	OEFLiShares S&P 100		size:1	7.5	5.8	-22.2	31.4
Rec	1525	High_Liquidity_20DAY	size:10	21.3	21.7	-21.4	59.3
Rec	1525	High_Liquidity_20DAY	size:5	22.7	20.5	-28	60.47
Rec	1525	High_Liquidity_20DAY	size:2	5.3	3	-44.5	69.05

Sector	1525 High_Liquidity_20DAY_SECTOR	size:491	7.2	4.5	-21	33.08
Bench	IWB_iShares Russell 1000	size:1	7.2	5.7	-20.4	34.6
Rec	1515 Mid_Hi_Liquidity_2	size:10	10.3	15.6	-18.7	36.15
Rec	1515 Mid_Hi_Liquidity_2	size:5	6.4	10.8	-15.2	40.48
Rec	1515 Mid_Hi_Liquidity_2	size:2	6.1	13.7	-11.5	45.5
Sector	1515 Mid_Hi_Liquidity_SECTOR	size:414	5	3.4	-19.5	36.6
Bench	IJH_LciShares S&P mid400	size:1	5	5.5	-14.6	42.2
Rec	151 Mid_Liquidity_4	size:10	1.2	1.6	-21.1	54.54
Rec	151 Mid_Liquidity_4	size:5	1	-2.4	-26.4	56.61
Rec	151 Mid_Liquidity_4	size:2	8.8	1.4	-35.4	61.91
Sector	151 Mid_Liquidity_SECTOR	size:1045	4.1	3.3	-19	37.66
Bench	IJH_LciShares S&P mid400	size:1	5	5.5	-14.6	42.2
Rec	150 Low_Liquidity_1	size:10	9.3	21	-13.7	40.62
Rec	150 Low_Liquidity_1	size:5	14.5	27.4	-14.4	40.45
Rec	150 Low_Liquidity_1	size:2	3.2	15.4	-14	53.33
Sector	150 Low_Liquidity_SECTOR	size:935	-1.1	-3	-26.8	41.69
Bench	IJR_LciShares S&P sm600	size:1	4.3	4.1	-17.4	42.6
Rec	101 Cap_2_250m_1	size:10	1.9	13.9	-15.1	47.85
Rec	101 Cap_2_250m_1	size:5	3.2	17.2	-28.1	54.35
Rec	101 Cap_2_250m_1	size:2	16	25.9	-16.4	46.66
Sector	101 Cap_2_250m_SECTOR	size:247	-14.8	-16.5	-45.6	55.66
Bench	IJR_LciShares S&P sm600	size:1	4.3	4.1	-17.4	42.6
Rec	102 Cap_250_1000m_1	size:10	4.1	11.2	-13.6	42.78
Rec	102 Cap_250_1000m_1	size:5	1.4	6.9	-13.9	46.22
Rec	102 Cap_250_1000m_1	size:2	-0.3	3.9	-24.9	63.13
Sector	102 Cap_250_1000m_SECTOR	size:685	-0.3	-1.3	-27.2	43.84
Bench	IJR_LciShares S&P sm600	size:1	4.3	4.1	-17.4	42.6
Rec	1405 Cap_1B_to_5B_20DAY	size:10	13.4	0.5	-21.4	55.75
Rec	1405 Cap_1B_to_5B_20DAY	size:5	27.5	8.7	-13.3	63.52
Rec	1405 Cap_1B_to_5B_20DAY	size:2	73.6	70.8	-7.5	53.17
Sector	1405 Cap_1B_to_5B_20DAY_SECTOR	size:1119	5.3	3.2	-20.2	38.15
Bench	IWM_iShares Russell 2000	size:1	2.7	1.7	-21.6	41.1
Rec	1055 Cap_over5B_20DAY	size:10	8.2	-3.4	-37.7	63.71
Rec	1055 Cap_over5B_20DAY	size:5	1.7	-5.5	-35.1	64.79
Rec	1055 Cap_over5B_20DAY	size:2	-5.5	-18.5	-54.4	70.45
Sector	1055 Cap_over5B_20DAY_SECTOR	size:958	7.6	4.8	-20.9	32.63
Bench	IWB_iShares Russell 1000	size:1	7.2	5.7	-20.4	34.6
Rec	137 SICInsurance_2	size:10	-1.7	-5	-20.9	35.18
Rec	137 SICInsurance_2	size:5	-4	-9.6	-35.1	39.57

Rec	137 SICInsurance_2	size:2	-10.4	-13.5	-39.9	43.37
Sector	137 SICInsurance_SECTOR	size:82	6.9	5.9	-0.3	35.77
Bench	SPY_L SP 500 SPDR	size:1	7.5	5.9	-19.5	34.1
Rec	136 SICsInvServ_1	size:10	9.8	16.8	-14	41.53
Rec	136 SICsInvServ_1	size:5	7.8	15.1	-15	42.72
Rec	136 SICsInvServ_1	size:2	7.7	18.2	-15.2	46.24
Sector	136 SICsInvServ_SECTOR	size:59	4.5	9	-20.7	40.25
Bench	SPY_L SP 500 SPDR	size:1	7.5	5.9	-19.5	34.1
Rec	138 SICBanks_1	size:10	5.5	9	-24	39.77
Rec	138 SICBanks_1	size:5	7	12.7	-26.8	35.92
Rec	138 SICBanks_1	size:2	11.5	19.8	-33.8	36.92
Sector	138 SICBanks_SECTOR	size:167	-0.6	-0.4	-21.4	43.19
Bench	IYF_L iShares US Financial Sector	size:1	4.8	3.1	-12.9	42.6
Rec	135 SICSemicond_1	size:10	31.7	39.4	-19.2	39.73
Rec	135 SICSemicond_1	size:5	37	48.4	-17.5	42.41
Rec	135 SICSemicond_1	size:2	46.5	68.6	2.9	47.28
Sector	135 SICSemicond_SECTOR	size:66	13.2	14.7	-26.9	37.6
Bench	SOXX_iShares Semiconductor	size:1	15.4	11.5	-35.8	46.2
Rec	133 SICAllTech_2	size:10	20.3	18.6	-39	56.47
Rec	133 SICAllTech_2	size:5	22	17.4	-34.2	55.39
Rec	133 SICAllTech_2	size:2	21.8	26.9	-36.6	59.35
Sector	133 SICAllTech_SECTOR	size:513	9.1	4.2	-34.5	42.3
Bench	IGV_L iShares North Am Tech-Software	size:1	10.6	3.2	-35.7	45.9
Rec	2050 TO_Energy_1	size:10	8.2	29.7	27	58.96
Rec	2050 TO_Energy_1	size:5	10.8	36.4	30.5	54.74
Rec	2050 TO_Energy_1	size:2	0.9	28.1	20.5	61.77
Sector	2050 TO_Energy_SECTOR	size:200	1.7	12.9	32.5	64.22
Bench	XLE_L Energy Select SPDR	size:1	3.9	13.4	57.6	65.6
Rec	#### TO_EnergyLg_1	size:10	4.6	22.2	28.9	63.44
Rec	#### TO_EnergyLg_1	size:5	10.8	36.2	41.5	61.69
Rec	#### TO_EnergyLg_1	size:2	13.5	41.8	72.1	56.79
Sector	#### TO_EnergyLg_SECTOR	size:104	1.8	11.4	32.5	62.63
Bench	XLE_L Energy Select SPDR	size:1	3.9	13.4	57.6	65.6
Rec	2051 T1_Basic_Mat_4	size:10	1	8	-18.1	43.78
Rec	2051 T1_Basic_Mat_4	size:5	2.2	12.7	-20.9	44.8
Rec	2051 T1_Basic_Mat_4	size:2	0.6	8.3	-23	55.08
Sector	2051 T1_Basic_Mat_SECTOR	size:152	4.9	7.7	-11.6	36.12
Bench	XLB_L Materials SPDR	size:1	5.1	8.1	-14.3	37.6
Rec	#### T1_Basic_MatLg_2	size:10	3.7	6.8	-11.5	40.48

Rec	#### T1_Basic_MatLg_2	size:5	4.2	7.8	-15.6	34.31
Rec	#### T1_Basic_MatLg_2	size:2	10.5	13.5	-20.2	34.62
Sector	#### T1_Basic_MatLg_SECTOR	size:88	6.3	8	-10.1	32.98
Bench	XLB_L Materials SPDR	size:1	5.1	8.1	-14.3	37.6
Rec	2052 T2_Industrials_4	size:10	0	5.9	-25.2	42.34
Rec	2052 T2_Industrials_4	size:5	0	2.8	-33.8	42.11
Rec	2052 T2_Industrials_4	size:2	0	-6.1	-46.7	58.66
Sector	2052 T2_Industrials_SECTOR	size:312	6.6	5.8	-13.8	37.47
Bench	DIA_L Dow Jones Industrial SPDR	size:1	6	5.1	-8.8	37.1
Rec	#### T2_IndustrialsLg_1	size:10	0	6.3	-27.5	35.18
Rec	#### T2_IndustrialsLg_1	size:5	0	2.1	-33.8	43.6
Rec	#### T2_IndustrialsLg_1	size:2	0	-7.6	-44.3	55.48
Sector	#### T2_IndustrialsLg_SECTOR	size:191	6.9	5.3	-12.7	35.8
Bench	DIA_L Dow Jones Industrial SPDR	size:1	6	5.1	-8.8	37.1
Rec	2053 T3_Cons_Cycl_2	size:10	21	27.5	-21.2	44
Rec	2053 T3_Cons_Cycl_2	size:5	23.4	31.4	-13.1	46.31
Rec	2053 T3_Cons_Cycl_2	size:2	20.5	29.3	-9.7	51.18
Sector	2053 T3_Cons_Cycl_SECTOR	size:355	5.1	6.7	-23.5	41.33
Bench	XLY_L Consumer Discretionary SPDR	size:1	5.5	1	-36.8	40
Rec	#### T3_Cons_CyclLg_2	size:10	10.7	14.1	-25.7	40.27
Rec	#### T3_Cons_CyclLg_2	size:5	13.3	12.2	-26.4	44.55
Rec	#### T3_Cons_CyclLg_2	size:2	17.4	15	-21.6	48.47
Sector	#### T3_Cons_CyclLg_SECTOR	size:208	4.9	6.2	-22.1	37.76
Bench	XLY_L Consumer Discretionary SPDR	size:1	5.5	1	-36.8	40
Rec	2054 T4_Cons_NonCycl_4	size:10	2.5	6.9	-13.1	32.67
Rec	2054 T4_Cons_NonCycl_4	size:5	1.7	1.8	-15.9	37.04
Rec	2054 T4_Cons_NonCycl_4	size:2	-2.7	0.9	-19.6	44.56
Sector	2054 T4_Cons_NonCycl_SECTOR	size:118	2.8	3.2	-10.1	23.47
Bench	XLP_L Consumer Staples Select SPDR	size:1	5.6	5.8	-3.3	24.9
Rec	#### T4_Cons_NonCyclLg_2	size:10	5	7.8	-5.2	27.32
Rec	#### T4_Cons_NonCyclLg_2	size:5	5.3	8.8	-5.3	28.89
Rec	#### T4_Cons_NonCyclLg_2	size:2	5	9.4	-5.3	34.44
Sector	#### T4_Cons_NonCyclLg_SECTOR	size:77	3.1	4.1	-7.6	25.24
Bench	XLP_L Consumer Staples Select SPDR	size:1	5.6	5.8	-3.3	24.9
Rec	2055 T5_Financials_1	size:10	0.9	-0.5	-24.6	43.08
Rec	2055 T5_Financials_1	size:5	1.2	-2.9	-28.9	41.69
Rec	2055 T5_Financials_1	size:2	3.7	-2.6	-31	44.9
Sector	2055 T5_Financials_SECTOR	size:489	2.9	2.4	-16.8	39.06
Bench	IYF_L iShares US Financial Sector	size:1	4.8	3.1	-12.9	42.6

Rec	#### T5_FinancialsLg_4	size:10	1.6	-1.1	-14.7	42.06
Rec	#### T5_FinancialsLg_4	size:5	4.3	1.5	-9.8	38.42
Rec	#### T5_FinancialsLg_4	size:2	3.4	-4.6	-14	49.8
Sector	#### T5_FinancialsLg_SECTOR	size:276	2.9	1.9	-15.8	38.05
Bench	IYF_L iShares US Financial Sector	size:1	4.8	3.1	-12.9	42.6
Rec	2056 T6_Healthcare_2	size:10	15.9	21	9.1	40.82
Rec	2056 T6_Healthcare_2	size:5	15.2	17.8	10.3	45.49
Rec	2056 T6_Healthcare_2	size:2	14.1	7.7	-11.8	55.02
Sector	2056 T6_Healthcare_SECTOR	size:535	5	1	-21.7	37.57
Bench	IYH_L iShares US Healthcare	size:1	10.2	9.6	-5.5	28.4
Rec	#### T6_HealthcareLg_2	size:10	4.5	1.7	-26	42.57
Rec	#### T6_HealthcareLg_2	size:5	1.2	-2.5	-31.8	46.11
Rec	#### T6_HealthcareLg_2	size:2	-5.2	-6.1	-42.9	56.4
Sector	#### T6_HealthcareLg_SECTOR	size:255	4.8	0.1	-23.4	37.56
Bench	IYH_L iShares US Healthcare	size:1	10.2	9.6	-5.5	28.4
Rec	2057 T7_Technology_2	size:10	16.6	12.4	-45.9	54.01
Rec	2057 T7_Technology_2	size:5	14.9	6.3	-45.4	55.57
Rec	2057 T7_Technology_2	size:2	2.1	-2	-53.5	63.86
Sector	2057 T7_Technology_SECTOR	size:501	9	4.1	-35.7	43.42
Bench	XLK_L Technology SPDR	size:1	14.2	10.7	-28.4	34
Rec	#### T7_TechnologyLg_2	size:10	18.3	16.5	-19.8	38.44
Rec	#### T7_TechnologyLg_2	size:5	20.2	23.1	-7.6	40.07
Rec	#### T7_TechnologyLg_2	size:2	28.1	34.8	-1.5	45.05
Sector	#### T7_TechnologyLg_SECTOR	size:312	9	3.9	-35.3	43.49
Bench	XLK_L Technology SPDR	size:1	14.2	10.7	-28.4	34
Rec	2059 T9_Uilities_1	size:10	5.5	1.3	-3.2	32.31
Rec	2059 T9_Uilities_1	size:5	6.9	4.4	-0.7	32.84
Rec	2059 T9_Uilities_1	size:2	-3.1	-6.8	-5	46.12
Sector	2059 T9_Uilities_SECTOR	size:74	3.7	0.3	-1.9	28.29
Bench	XLU_I Utilities Select SPDR	size:1	6	2.9	-1.5	36.7
Rec	#### T9_UilitiesLg_3	size:10	1.3	-0.7	-0.5	39.82
Rec	#### T9_UilitiesLg_3	size:5	4.1	3.7	4.7	44.48
Rec	#### T9_UilitiesLg_3	size:2	2.1	4.7	3.8	51.43
Sector	#### T9_UilitiesLg_SECTOR	size:59	2.9	-0.7	-3.4	29.91
Bench	XLU_I Utilities Select SPDR	size:1	6	2.9	-1.5	36.7