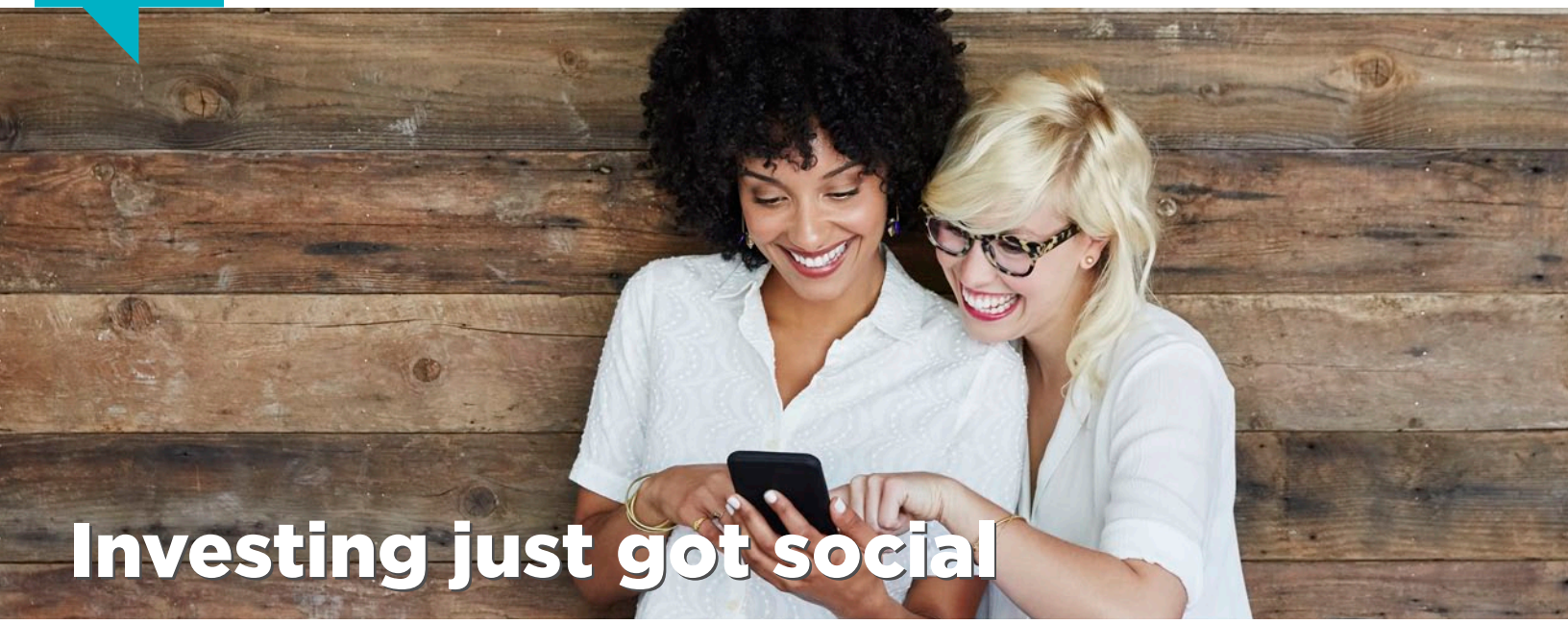
BUZZ SOCIAL MEDIA INSIGHTS INDEX

August 2016 Monthly Index Rebalance



BUZZ Indexes is pleased to announce changes to the index construction methodology of the Buzz Social Media Insights Index, effective as of the August 18th rebalance date. BUZZ Indexes believes that the Index changes lead to better portfolio diversification and better represent the social (sentiment) momentum goal of the strategy. An updated Index Guideline can be found on the BUZZ Indexes website.

KEY HIGHLIGHTS OF THE INDEX CHANGES INCLUDE:

1. Dynamic Index Universe

+ Continued increase in online discussion allows for a greater number of stocks for potential inclusion in the Index – all stocks that satisfy a minimum number of mentions are now included in the Index Universe.

2. Increased number of stocks held by the Index

+ 75 stocks with the highest positive insight scores are included in the Index each month.

3. Decreased maximum weight for stocks

+ Stocks are weighted based on their Insight Score and subject to a 3% maximum weight.

BUZZ Indexes believes that the index changes will significantly improve the quality of the index offering.

SECTOR COMPARISON

SECTOR	AUGUST 2016 INDEX WEIGHT (%)	JULY 2016 INDEX WEIGHT (%)
Consumer Discretionary	18.77	20.29
Consumer Staples	4.69	0.00
Energy	6.70	3.43
Financial Services	3.34	0.00
Health Care	25.05	27.08
Industrials	7.65	4.82
Information Technology	24.40	34.03
Materials	3.00	4.89
Telecommunication Services	6.40	5.46
Utilities	0.00	0.00

INDEX FUNDAMENTALS

2.0%
Dividend Yield

16.7
P/E Ratio

$142.7B
Average Market Cap

$5.2B
Smallest Market Cap

$589.3B
Largest Market Cap

INDEX HOLDINGS

COMPANY	WEIGHT (%)
Alphabet Inc.	3.00
Apple Inc.	3.00
Valeant Pharmaceuticals International Inc.	3.00
Twitter Inc.	3.00
Alcoa Inc.	3.00
Walt Disney Co.	3.00
Tesla Motors Inc.	3.00
Sirius XM Holdings Inc.	3.00
Gilead Sciences Inc.	3.00
Abbvie Inc.	3.00
Facebook Inc.	3.00
Opko Health Inc.	3.00
Microsoft Corp.	3.00
Celgene Corp.	3.00
Intel Corp.	3.00
Sprint Corp.	3.00
Ford Motor Co.	3.00
Kinder Morgan Inc.	3.00
Boeing Co.	3.00
AT&T Inc.	2.53
Johnson & Johnson	2.42
General Electric Co.	2.28
General Motors Co.	1.71
Medivation Inc.	1.60
Nike Inc.	1.56
Biogen Inc.	1.39
CVS Health Corp.	1.36
Visa Inc.	1.26
Coca-Cola Co.	1.15
Procter & Gamble Co.	1.15
Nvidia Corp.	1.15
Amgen Inc.	1.08
United Parcel Service	1.06
Bank of America Corp.	0.97
International Business Machines Corp.	0.95
Lowe's Companies, Inc.	0.92
Pfizer Inc.	0.90
Merck & Co. Inc.	0.88

COMPANY	WEIGHT (%)
Energy Transfer Equity LP	0.87
Home Depot Inc.	0.81
Citigroup Inc.	0.80
Altria Group Inc.	0.80
Bristol-Myers Squibb Co.	0.80
Skyworks Solutions Inc.	0.77
Oracle Corp.	0.77
Cheniere Energy Inc.	0.68
United Technologies Corp.	0.67
Devon Energy Corp.	0.63
Cisco Systems Inc.	0.59
Mcdonald's Corp.	0.51
Mallinckrodt PLC	0.51
Williams Companies, Inc.	0.51
Wells Fargo & Co.	0.49
Schlumberger Ltd.	0.48
Regeneron Pharmaceuticals	0.48
Comcast Corp.	0.48
JPMorgan Chase & Co.	0.44
HP Inc.	0.44
Frontier Communications Corp.	0.44
Verizon Communications Inc.	0.43
Jetblue Airways Corp.	0.35
Las Vegas Sands Corp.	0.34
Delta Air Lines Inc.	0.29
Morgan Stanley	0.25
Marathon Oil Corp.	0.24
Herbalife Ltd.	0.24
Western Digital Corp.	0.24
Corning Inc.	0.23
American International Group	0.23
Priceline Group Inc.	0.17
Blackstone Group LP	0.16
Southwestern Energy Co.	0.15
Wynn Resorts Ltd.	0.14
Valero Energy Corp.	0.13
Macy's Inc.	0.13
Total:	**100.00**

DYNAMIC INDEX UNIVERSE

TOP FIVE POSITIVELY TRENDING STOCKS IN THE DYNAMIC INDEX UNIVERSE

Valeant Pharmaceuticals
Tesla Motors
Facebook
Sirius XM Holdings
Twitter

TOP FIVE NEGATIVELY TRENDING STOCKS IN THE DYNAMIC INDEX UNIVERSE

Yahoo!
Walmart
Microsoft
Rite Aid
Netflix

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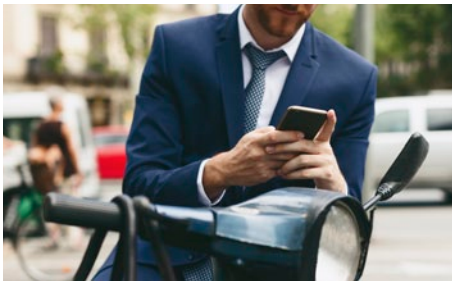
The BUZZ Social Media Insights Index identifies the 75 most bullish U.S. stocks based on investment insights derived from the Social Media's Big Data.

- Over 50 million unique stock-specific data points from Social Media comments, news articles and blog posts are processed on a monthly basis.
- The data is filtered through an analytics model which utilizes Natural Language Processing Algorithms and Artificial Intelligence applications.

HOW IT WORKS:

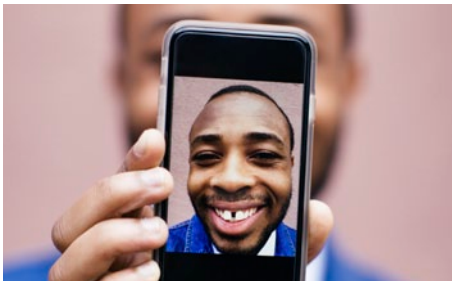
1.
Where's the BUZZ?

First, from a defined investment universe of U.S. stocks, the BUZZ Index targets the most mentioned stocks across the Social Media landscape. The more active the conversation, the greater the reliability of the BUZZ.



2.
What's the BUZZ?

The BUZZ Index looks at what the Social community is saying about these most-mentioned stocks and whether the BUZZ is positive, negative or neutral on a collective basis.



3.
Who is creating the BUZZ?

The BUZZ Index pinpoints influencers within the Social community and identifies whose tweets and posts are most likely to impact collective opinion. It also identifies and scores which members of the Social community have historically been the most successful in their forecasting accuracy.

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