

September 2016 Monthly Index Rebalance





#### **SUMMARY OF CHANGES**

IN

COMPANY	TICKER
Activision Blizzard Inc.	ATVI
ConocoPhillips	COP
Costco Wholesale Corp.	COST
Freeport-McMoRan Inc.	FCX
Kroger Co.	KR
Southwest Airlines Co.	LUV
PayPal Holdings Inc.	PYPL
QUALCOMM Inc.	QCOM
Qorvo Inc.	QRVO
Starbucks Corp.	SBUX
Under Armour Inc.	UA
United Continental Holdings	UAL
Exxon Mobil Corp.	XOM

OUT

COMPANY	TICKER
Delta Air Lines Inc.	DAL
Herbalife Ltd.	HLF
HP Inc.	HPQ
Cheniere Energy Inc.	LNG
Medivation Inc.	MDVN
Marathon Oil Corp.	MRO
Morgan Stanley	MS
NIKE Inc.	NKE
NVIDIA Corp.	NVDA
Priceline Group Inc.	PCLN
Regeneron Pharmaceuticals Inc.	REGN
Williams Cos Inc.	WMB
Wynn Resorts Ltd.	WYNN

#### **SECTOR COMPARISON**

SECTOR	SEPTEMBER 2016 INDEX WEIGHT (%)	<b>AUGUST 2016 INDEX WEIGHT (%)</b>
Consumer Discretionary	15.7	18.8
Consumer Staples	7.3	4.7
Energy	8.1	6.7
Financial Services	3.4	3.3
Health Care	23.3	25.0
Industrials	6.7	7.6
Information Technology	28.8	24.4
Materials	3.5	3.0
Telecommunication Services	3.4	6.4
Utilities	0.0	0.0

# BUZ

### **BUZZ SOCIAL MEDIA INSIGHTS INDEX**

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#### **STOCK SPOTLIGHT**

## Apple

One of the staples in the BUZZ Index, Apple has had an interesting year. After reaching all-time highs in mid-2015, shares of the company trended downwards as a broad-market downturn took the enthusiasm out of the "FANG" stocks. Fears of slowing demand for its iPhones, along with declining sales and earnings growth, kept AAPL shares subdued around \$100. While sentiment on AAPL drifted lower, the bullish discussion was still high enough to keep the stock among the top names in the BUZZ Index. In recent months, there appears to have been a revival in interest in the FANG names, and AAPL shares have rallied over 15% since July. Bullish discussion on AAPL has been following suit, registering a large increase in September, signalling the rally may be poised to continue.

## Tesla

The past few months have been very eventful for Tesla. Between autopilot-related car crashes to the Solarcity takeover to Elon Musk's "Master Plan", there has been no shortage of news surrounding the company. Volatility in TSLA's stock price has flowed through to the sentiment as well. One of the top positively trending names last month, TSLA was among the top negatively trending stocks in September, with sentiment taking a big dive. It appears the bullishness that had built up in recent months has waned for the time being as the stock gave back all of its gains in July. With headlines continuing to roll in daily, TSLA is shaping up to be one of the most interesting names in the dynamic universe.

#### **INDEX FUNDAMENTALS**

**2.0%**Dividend Yield

**17.1**P/E Ratio

**\$147.8B**Average Market Cap

\$5.0B
Smallest Market Cap

\$619.2B

Largest Market Cap



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#### **INDEX HOLDINGS**

COMPANY	WEIGHT (%)
Alphabet Inc.	3.00
Apple Inc.	3.00
Microsoft Corp.	3.00
Walt Disney Co.	3.00
AbbVie Inc.	3.00
Gilead Sciences Inc.	3.00
Alcoa Inc.	3.00
Twitter Inc.	3.00
Celgene Corp.	3.00
Facebook Inc.	3.00
Intel Corp.	3.00
Oracle Corp.	3.00
OPKO Health Inc.	2.85
Johnson & Johnson	2.71
Kinder Morgan Inc.	2.71
Valeant Pharmaceuticals	2.68
Sirius XM Holdings Inc.	2.29
Ford Motor Co.	2.12
Schlumberger Ltd.	2.10
Coca-Cola Co.	1.75
Altria Group Inc.	1.73
CVS Health Corp.	1.67
Boeing Co.	1.64
Biogen Inc.	1.55
Procter & Gamble Co.	1.45
Amgen Inc.	1.42
International Business Machine	1.41
Under Armour Inc.	1.30
United Parcel Service Inc.	1.25
General Electric Co.	1.22
Visa Inc.	1.21
Tesla Motors Inc.	1.17
AT&T Inc.	1.14
QUALCOMM Inc.	1.13
Qorvo Inc.	1.07
Starbucks Corp.	1.01
Home Depot Inc.	0.97
United Technologies Corp.	0.96

COMPANY	WEIGHT (%)
Merck & Co Inc.	0.94
Sprint Corp.	0.94
Energy Transfer Equity LP	0.91
Bristol-Myers Squibb Co.	0.90
Pfizer Inc.	0.87
JetBlue Airways Corp.	0.83
Verizon Communications Inc.	0.82
McDonald's Corp.	0.80
Las Vegas Sands Corp.	0.77
Citigroup Inc.	0.73
Corning Inc.	0.70
JPMorgan Chase & Co.	0.69
Lowe's Cos Inc.	0.67
Cisco Systems Inc.	0.66
Comcast Corp.	0.65
Wells Fargo & Co.	0.64
Bank of America Corp.	0.62
General Motors Co.	0.60
ConocoPhillips	0.55
Exxon Mobil Corp.	0.55
Devon Energy Corp.	0.54
Skyworks Solutions Inc.	0.54
Freeport-McMoRan Inc.	0.45
Frontier Communications Corp.	0.45
Mallinckrodt PLC	0.40
American International Group	0.39
PayPal Holdings Inc.	0.39
Southwest Airlines	0.39
Costco Wholesale Corp.	0.38
United Continental Holdings	0.36
Valero Energy Corp.	0.36
Southwestern Energy Co.	0.35
Macy's Inc.	0.34
Western Digital Corp.	0.33
Kroger Co.	0.32
Activision Blizzard Inc.	0.32
Blackstone Group LP	0.30
Total:	100.00



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#### **TOP 100 U.S. STOCKS DISCUSSED ON SOCIAL MEDIA**



#### **TOP FIVE POSITIVELY TRENDING STOCKS IN THE TOP 100**

Netflix Microsoft Apple Chipotle Mexican Grill Micron Technology

#### **TOP FIVE NEGATIVELY TRENDING STOCKS IN THE TOP 100**

Valeant Pharmaceuticals Twitter Tesla Motors Sirius XM Holdings Alcoa



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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 BU77?

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.



# **5.** 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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