BUZZ NEXTGEN AI SERIES INDICES

US Sentiment Leaders - March 2017 Monthly Index Rebalance

BUZ
NYSE ARCA

Powered by Artificial Intelligence

SUMMARY OF CHANGES

IN

COMPANY	TICKER
Sirius XM Holdings Inc	SIRI
Verizon Communications Inc	VZ
Southwestern Energy Co	SWN
Wells Fargo & Co	WFC
Applied Materials Inc	AMAT
Goldman Sachs Group Inc/The	GS
American International Group I	AIG

OUT

COMPANY	TICKER
Tesla Inc	TSLA
Seagate Technology PLC	STX
International Business Machine	IBM
Newmont Mining Corp	NEM
eBay Inc	EBAY
McDonald's Corp	MCD
Abbott Laboratories	ABT

SECTOR COMPARISON

SECTOR	FEBRUARY 2017 INDEX WEIGHT (%)	MARCH 2017 INDEX WEIGHT (%)
Consumer Discretionary	16.8	14.5
Consumer Staples	3.0	3.9
Energy	5.8	5.6
Financial Services	5.3	7.2
Health Care	22.5	22.6
Industrials	3.6	2.7
Information Technology	36.4	37.7
Materials	5.6	3.5
Telecommunication Services	1.0	2.3
Utilities	0.0	0.0

STOCK SPOTLIGHT

Verizon Communications Inc

Verizon Communications Inc. (NYSE: VZ) joined the BUZZ index this month as a rare addition from the telecommunications sector, increasing the sector's weight within the index from 1.0% to 2.3%. In January, VZ gapped down 4.5% amid disappointing earnings, analyst downgrades, and a delay in its takeover of Yahoo! Inc. After drifting lower into February, the stock has since stabilized around $50. The dividend yield, one of the major selling points for telecom stocks, sits at an attractive 4.6%. VZ has been increasing the dividend every year since 2009, and indications from management suggest that this growth will continue to be stable. Recently, the company renewed its expiring buyback program, demonstrating continued confidence in its stock despite the negative news headlines. The noticeable increase that we've seen in investor sentiment over the past month highlights that, contrary to popular belief, shifts in sentiment are not limited to momentum, "fast-money" stocks, but also exist in mature industries with value-oriented characteristics.

Tesla Inc

In September 2016 we highlighted Tesla Inc (NASDAQ: TSLA) as one of the top negatively trending names in the BUZZ index amid a slew of mixed headlines around the company. Two months later, sentiment surrounding TSLA had reversed, along with sentiment towards the tech sector as a whole, as markets began the "Trump Rally" following the elections. TSLA's weight in the index had spiked back to the maximum 3% during the next three months as the stock rallied a whopping 50%. This month, we once again feature TSLA as one of the top sentiment decliners in the index; however, unlike last time, this month TSLA has dropped out of the index completely. News surrounding the company has been abundant, from management departures, to equity and debt offerings, to key Model 3 and Model X updates. Is the latest decrease in investor sentiment another temporary blip or the beginning of an extended downtrend? Time will tell but what is clear is that TSLA is a must-watch stock within the BUZZ universe.

INDEX FUNDAMENTALS

1.4%
Dividend Yield

18.3
P/E Ratio

$154.1B
Average Market Cap

$3.8B
Smallest Market Cap

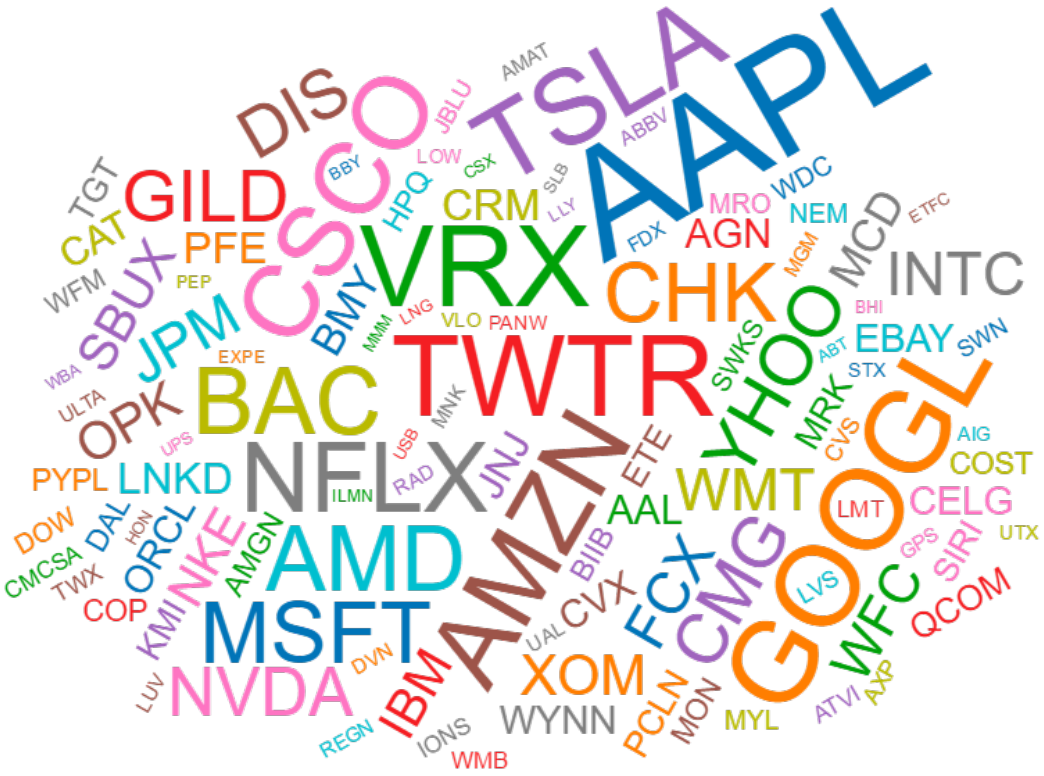
$734.5B
Largest Market Cap

INDEX HOLDINGS

COMPANY	WEIGHT (%)
Advanced Micro Devices Inc	3.00%
Apple Inc	3.00%
Alphabet Inc	3.00%
Valeant Pharmaceuticals Intern	3.00%
Bank of America Corp	3.00%
Chesapeake Energy Corp	3.00%
NVIDIA Corp	3.00%
Facebook Inc	3.00%
Microsoft Corp	3.00%
Walt Disney Co/The	3.00%
Amazon.com Inc	3.00%
Intel Corp	3.00%
Gilead Sciences Inc	3.00%
United States Steel Corp	2.99%
Celgene Corp	2.98%
QUALCOMM Inc	2.76%
Micron Technology Inc	2.75%
OPKO Health Inc	2.70%
Square Inc	2.63%
Twitter Inc	2.57%
AbbVie Inc	1.98%
Target Corp	1.94%
Bristol-Myers Squibb Co	1.87%
Ionis Pharmaceuticals Inc	1.83%
Coca-Cola Co/The	1.40%
Activision Blizzard Inc	1.31%
Mastercard Inc	1.28%
Johnson & Johnson	1.23%
Sprint Corp	1.14%
NIKE Inc	1.04%
Pfizer Inc	1.02%
Citigroup Inc	0.99%
Wal-Mart Stores Inc	0.94%
JPMorgan Chase & Co	0.91%
Sirius XM Holdings Inc	0.91%
Energy Transfer Equity LP	0.87%
Blackstone Group LP/The	0.85%
Boeing Co/The	0.85%

COMPANY	WEIGHT (%)
Under Armour Inc	0.84%
Home Depot Inc/The	0.75%
Exxon Mobil Corp	0.73%
Cisco Systems Inc	0.72%
Priceline Group Inc/The	0.70%
Macy's Inc	0.69%
Verizon Communications Inc	0.69%
General Motors Co	0.64%
Southwestern Energy Co	0.62%
Wells Fargo & Co	0.61%
Altria Group Inc	0.61%
Allergan PLC	0.59%
PayPal Holdings Inc	0.58%
Amgen Inc	0.57%
Biogen Inc	0.55%
Palo Alto Networks Inc	0.55%
Freeport-McMoRan Inc	0.54%
General Electric Co	0.52%
Ford Motor Co	0.50%
Wynn Resorts Ltd	0.50%
Regeneron Pharmaceuticals Inc	0.49%
CVS Health Corp	0.48%
Applied Materials Inc	0.47%
Goldman Sachs Group Inc/The	0.47%
AT&T Inc	0.47%
Mallinckrodt PLC	0.43%
Procter & Gamble Co/The	0.42%
Kinder Morgan Inc/DE	0.41%
salesforce.com Inc	0.41%
Lockheed Martin Corp	0.40%
American International Group I	0.38%
Skyworks Solutions Inc	0.36%
Merck & Co Inc	0.35%
JetBlue Airways Corp	0.35%
Western Digital Corp	0.31%
United Parcel Service Inc	0.29%
American Airlines Group Inc	0.29%
Total:	**100.00**

TOP U.S. STOCKS DISCUSSED ACROSS ONLINE PLATFORMS



TOP FIVE POSITIVELY TRENDING STOCKS IN THE INDEX

COMPANY	TICKER
Advanced Micro Devices Inc	AMD
Valeant Pharmaceuticals Intern	VRX
Bank of America Corp	BAC
Square Inc	SQ
Intel Corp	INTC

BOTTOM FIVE NEGATIVELY TRENDING STOCKS NOT IN THE INDEX

COMPANY	TICKER
Starbucks Corp	SBUX
Seagate Technology PLC	STX
Caterpillar Inc	CAT
Netflix Inc	NFLX
Tesla Inc	TSLA

The BUZZ NextGen AI US Sentiment Leaders Index identifies the 75 most bullish U.S. stocks based on investment insights derived from the vast content generated across online platforms.

- Millions of unique stock-specific data points aggregated from online sources including social media, 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 discussed across online platforms. The more active the conversation, the greater the reliability of the BUZZ.

2.
What's the BUZZ?

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

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