

# Powered by Artificial Intelligence

## SUMMARY OF CHANGES

### IN

COMPANY	TICKER
Ford Motor Co	F
Wynn Resorts Ltd	WYNN
UnitedHealth Group Inc	UNH
Lowe's Cos Inc	LOW
Kroger Co/The	KR
Incyte Corp	INCY
Cisco Systems Inc	CSCO
American Express Co	AXP
Western Digital Corp	WDC
Albemarle Corp	ALB
Allergan PLC	AGN
Sirius XM Holdings Inc	SIRI
Palo Alto Networks Inc	PANW
Procter & Gamble Co/The	PG
United Continental Holdings In	UAL
MGM Resorts International	MGM
Alcoa Corp	AA
Delta Air Lines Inc	DAL
Las Vegas Sands Corp	LVS
Realty Income Corp	O
Halliburton Co	HAL

### OUT

COMPANY	TICKER
General Electric Co	GE
Juno Therapeutics Inc	JUNO
Under Armour Inc	UAA
Adobe Systems Inc	ADBE
CVS Health Corp	CVS
United States Steel Corp	X
Coca-Cola Co/The	KO
Pfizer Inc	PFE
Amgen Inc	AMGN
Akamai Technologies Inc	AKAM
CenturyLink Inc	CTL
Snap Inc	SNAP
New Residential Investment Cor	NRZ
First Solar Inc	FSLR
Vertex Pharmaceuticals Inc	VRTX
McDonald's Corp	MCD
Macy's Inc	M
Cypress Semiconductor Corp	CY
United Parcel Service Inc	UPS
CSX Corp	CSX
Domino's Pizza Inc	DPZ

## SECTOR COMPARISON

SECTOR	JANUARY 2017 INDEX WEIGHT (%)	FEBRUARY 2018 INDEX WEIGHT (%)
Consumer Discretionary	15.6	18.8
Consumer Staples	2.6	3.4
Energy	1.4	2.4
Financial Services	5.8	7.5
Health Care	18.7	12.6
Industrials	5.2	5.9
Information Technology	46.0	44.4
Materials	2.3	2.1
Telecommunication Services	2.4	2.9
Utilities	0.0	0.0

## STOCK SPOTLIGHT

## BUZZ Turnover

This month the BUZZ Index underwent one of the larger rebalances in some time, turning over a total of 21 names from January to February. While many of the new additions to the index are constituents from previous months, it's clear there has been some relatively large shifts in investor sentiment. Earlier this month US equity markets experienced one of the largest declines in several years while volatility spiked to multi-year highs. This not only fueled a surge in the volume of chatter on stocks across online platforms, but it also created "sentiment volatility" where we observed a range of emotions from investors. Interestingly, investor sentiment on FAANG and other large technology stocks increased as the stocks sold off, which we view as a strong bullish indicator. From a fundamental standpoint, the dip in these stocks was regarded as a buying opportunity in the eyes of many investors. Will more defensive sectors see a weighting increase if equities continue to decline amidst higher than normal volatility? We will be watching closely in the months ahead to see how the BUZZ Index evolves should such an environment materialize.

## Apple

This month we observed a huge spike in sentiment on one of the most well-known technology companies, Apple (NASDAQ: AAPL). As one of the original FAANG members, AAPL has been a tech darling for many years and has typically been among the top holdings within the BUZZ Index each month as measured by positive investor sentiment. The sentiment surge was so large this month that it put AAPL neck in neck with Advanced Micro Devices (NASDAQ: AMD) for the stock with the highest overall positive sentiment reading, a title that AMD has held since the BUZZ Index first launched in April 2016. After rallying to new all-time highs along with many stocks at the start of 2018, reports of iPhone X production cuts amid lower than expected sales sent AAPL down 8% while other technology stocks continued to rally sharply. Sentiment, on the other hand, continued to increase as AAPL became more attractive from a relative value standpoint. The February selloff in equities only fueled further positive sentiment on AAPL as the broader investor community collectively expressed that now was the time to "buy the dip".

## INDEX FUNDAMENTALS

2.2%

Dividend Yield

19.7

P/E Ratio

\$194.5B

Average Market Cap

\$5.5B

Smallest Market Cap

\$874.9B

Largest Market Cap

## INDEX HOLDINGS

COMPANY	WEIGHT (%)	COMPANY	WEIGHT (%)
Apple Inc	3.00%	Home Depot Inc/The	0.85%
Advanced Micro Devices Inc	3.00%	Lowe's Cos Inc	0.84%
Facebook Inc	3.00%	Nutanix Inc	0.84%
Amazon.com Inc	3.00%	Wells Fargo & Co	0.81%
Square Inc	3.00%	Kroger Co/The	0.80%
Valeant Pharmaceuticals Intern	3.00%	Goldman Sachs Group Inc/The	0.76%
Micron Technology Inc	3.00%	Incyte Corp	0.75%
NVIDIA Corp	3.00%	Johnson & Johnson	0.73%
Microsoft Corp	3.00%	Skyworks Solutions Inc	0.69%
Boeing Co/The	3.00%	Cisco Systems Inc	0.68%
PayPal Holdings Inc	2.88%	Target Corp	0.68%
Alphabet Inc	2.80%	American Express Co	0.67%
International Business Machine	2.78%	Western Digital Corp	0.67%
Ford Motor Co	2.75%	Albemarle Corp	0.65%
Tesla Inc	2.72%	Allergan PLC	0.65%
Twitter Inc	2.32%	Exelixis Inc	0.64%
Celgene Corp	2.29%	Chipotle Mexican Grill Inc	0.62%
Walmart Inc	2.05%	Sirius XM Holdings Inc	0.60%
Bank of America Corp	2.01%	Regeneron Pharmaceuticals Inc	0.60%
Netflix Inc	1.95%	Mastercard Inc	0.59%
Caterpillar Inc	1.90%	Palo Alto Networks Inc	0.57%
Applied Materials Inc	1.84%	Merck & Co Inc	0.56%
Wynn Resorts Ltd	1.63%	Take-Two Interactive Software	0.55%
Intel Corp	1.58%	Broadcom Ltd	0.55%
AT&T Inc	1.48%	Procter & Gamble Co/The	0.54%
Sprint Corp	1.44%	United Continental Holdings In	0.51%
UnitedHealth Group Inc	1.26%	MGM Resorts International	0.50%
Lam Research Corp	1.26%	Alcoa Corp	0.49%
Activision Blizzard Inc	1.21%	NIKE Inc	0.48%
AbbVie Inc	1.19%	Delta Air Lines Inc	0.47%
Visa Inc	1.19%	Starbucks Corp	0.45%
Kinder Morgan Inc/DE	1.06%	Las Vegas Sands Corp	0.45%
Morgan Stanley	1.00%	Realty Income Corp	0.45%
Gilead Sciences Inc	0.95%	Halliburton Co	0.45%
Citigroup Inc	0.94%	General Motors Co	0.42%
Freeport-McMoRan Inc	0.93%	Oracle Corp	0.39%
Walt Disney Co/The	0.91%	<b>Total:</b>	<b>100.00</b>
Energy Transfer Partners LP	0.88%		
JPMorgan Chase & Co	0.87%		

### TOP U.S. STOCKS DISCUSSED ACROSS ONLINE PLATFORMS



### TOP FIVE POSITIVELY TRENDING STOCKS IN THE INDEX

COMPANY	TICKER
Apple Inc	AAPL
Facebook Inc	FB
Amazon.com Inc	AMZN
Advanced Micro Devices Inc	AMD
Square Inc	SQ

### BOTTOM FIVE NEGATIVELY TRENDING STOCKS NOT IN THE INDEX

COMPANY	TICKER
Universal Display Corp	OLED
Adobe Systems Inc	ADBE
United States Steel Corp	X
Twenty-First Century Fox Inc	FOXA
General Electric Co	GE

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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