

Powered by Artificial Intelligence

SUMMARY OF CHANGES

IN

| COMPANY | TICKER |
|--------------------------|--------|
| salesforce.com Inc | CRM |
| Lululemon Athletica Inc | LULU |
| Home Depot Inc/The | HD |
| Target Corp | TGT |
| Cisco Systems Inc | CSCO |
| Palo Alto Networks Inc | PANW |
| Nutanix Inc | NTNX |
| Splunk Inc | SPLK |
| Nordstrom Inc | JWN |
| Constellation Brands Inc | STZ |
| Costco Wholesale Corp | COST |
| Best Buy Co Inc | BBY |
| TJX Cos Inc/The | TJX |
| Adobe Systems Inc | ADBE |
| Medtronic PLC | MDT |
| Workday Inc | WDAY |
| Foot Locker Inc | FL |
| Coca-Cola Co/The | KO |
| VMware Inc | VMW |
| Exact Sciences Corp | EXAS |
| Veeva Systems Inc | VEEV |
| Ulta Beauty Inc | ULTA |
| PepsiCo Inc | PEP |

OUT

| COMPANY | TICKER |
|--------------------------------|--------|
| NXP Semiconductors NV | NXPI |
| JPMorgan Chase & Co | JPM |
| Lam Research Corp | LRCX |
| Biogen Inc | BIIB |
| TripAdvisor Inc | TRIP |
| Take-Two Interactive Software | TTWO |
| Twilio Inc | TWLO |
| CSX Corp | CSX |
| Nektar Therapeutics | NKTR |
| Citigroup Inc | C |
| Eli Lilly & Co | LLY |
| United Continental Holdings In | UAL |
| GrubHub Inc | GRUB |
| Intuitive Surgical Inc | ISRG |
| Under Armour Inc | UA |
| ServiceNow Inc | NOW |
| Halliburton Co | HAL |
| Align Technology Inc | ALGN |
| BlackRock Inc | BLK |
| United States Steel Corp | X |
| Comcast Corp | CMCSA |
| Texas Instruments Inc | TXN |
| Skyworks Solutions Inc | SWKS |

STOCK SPOTLIGHT

Advanced Micro Devices, Inc

In July 2016, just a few months after the BUZZ NextGen AI US Sentiment Leaders Index went 'live', Advanced Micro Devices (NASDAQ: AMD) was added to the Index at a maximum weight of 3%. Since then, it has held the maximum 3% weight every single month. Furthermore, AMD has demonstrated the highest positive investor sentiment within the BUZZ eligible universe for nearly the entire time. In July 2016, the stock was at \$5. By the end of 2016, it had surpassed \$10. Throughout 2017, as AMD consolidated between \$10 and \$14, we frequently noted the consistently large positive sentiment surrounding the company. Despite the consolidation period, sentiment suggested that investors' bullishness never wavered. After briefly touching \$9 in April this year, AMD began rallying, finally breaking out to the upside in August. As of the September rebalance, the stock had surged a whopping 250% in a matter of months in a rally that was covered by many traditional news outlets. This month, AMD remains at both a 3% maximum weight and the highest positive sentiment stock, suggesting that the rally in shares of AMD, despite the enormous run, could still have further upside.

Consumer Discretionary Sector

This month we saw the Consumer Discretionary sector, already the second largest weighted sector in the BUZZ Index, increase even further to a 20.7% weight. Specialty clothing retailer Lululemon (NASDAQ: LULU) was the most notable addition to the Index during the September rebalance, as investor sentiment rose as the company reported strong same-store traffic and impressive margins. Investor sentiment also increased notably across other major retail segments, with stocks such as Home Depot (NYSE: HD), Target (NYSE: TGT), TJX Companies (NYSE: TJX), Best Buy (NYSE: BBY), and Foot Locker (NYSE: FL) all being added to the Index this month. The bullishness even spread to traditional retailer Nordstrom (NYSE: JWN) and other department store stocks, which have generally experienced negative headlines in recent years as online retailers have surged. All signs indicate that the US consumer is getting stronger, a fact supported by recent spending and confidence data. Sentiment suggests consumer stocks could be in line for more gains.

SECTOR COMPARISON

| SECTOR | AUGUST 2018 INDEX WEIGHT (%) | SEPTEMBER 2018 INDEX WEIGHT (%) |
|----------------------------|------------------------------|---------------------------------|
| Consumer Discretionary | 14.5 | 20.7 |
| Consumer Staples | 0.9 | 5.7 |
| Energy | 1.5 | 0.8 |
| Financial Services | 9.3 | 5.9 |
| Health Care | 12.1 | 9.4 |
| Industrials | 8.2 | 5.3 |
| Information Technology | 49.9 | 49.7 |
| Materials | 0.6 | 0.0 |
| Telecommunication Services | 3.0 | 2.5 |
| Utilities | 0.0 | 0.0 |

TOP U.S. STOCKS DISCUSSED ACROSS ONLINE PLATFORMS



TOP FIVE POSITIVELY TRENDING STOCKS IN THE INDEX

| COMPANY | TICKER |
|----------------------------|--------|
| Advanced Micro Devices Inc | AMD |
| NVIDIA Corp | NVDA |
| Micron Technology Inc | MU |
| Netflix Inc | NFLX |
| Walmart Inc | WMT |

BOTTOM FIVE NEGATIVELY TRENDING STOCKS NOT IN THE INDEX

| COMPANY | TICKER |
|-----------------------|--------|
| Biogen Inc | BIIB |
| JPMorgan Chase & Co | JPM |
| Lam Research Corp | LRCX |
| NXP Semiconductors NV | NXPI |
| NIKE Inc | NKE |

INDEX FUNDAMENTALS

1.2%

Dividend Yield

19.1

P/E Ratio

\$199.6B

Average Market Cap

\$5.4B

Smallest Market Cap

\$1,062.7B

Largest Market Cap

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.



BUZZ NEXTGEN AI SERIES INDICES

US Sentiment Leaders - September 2018 Monthly Index Rebalance

INDEX HOLDINGS

| COMPANY | WEIGHT (%) | COMPANY | WEIGHT (%) |
|-----------------------------|------------|--------------------------------|---------------|
| Advanced Micro Devices Inc | 3.00% | QUALCOMM Inc | 0.92% |
| Micron Technology Inc | 3.00% | Pfizer Inc | 0.90% |
| Apple Inc | 3.00% | Nordstrom Inc | 0.87% |
| Amazon.com Inc | 3.00% | Bank of America Corp | 0.87% |
| Tesla Inc | 3.00% | Constellation Brands Inc | 0.86% |
| NVIDIA Corp | 3.00% | Gilead Sciences Inc | 0.86% |
| Square Inc | 3.00% | Applied Materials Inc | 0.86% |
| BlackBerry Ltd | 3.00% | Costco Wholesale Corp | 0.85% |
| Netflix Inc | 3.00% | Exxon Mobil Corp | 0.84% |
| Facebook Inc | 3.00% | Best Buy Co Inc | 0.84% |
| Walmart Inc | 2.67% | Verizon Communications Inc | 0.82% |
| Microsoft Corp | 2.45% | TJX Cos Inc/The | 0.81% |
| Twitter Inc | 2.16% | Walt Disney Co/The | 0.81% |
| salesforce.com Inc | 2.08% | Adobe Systems Inc | 0.79% |
| Alphabet Inc | 2.08% | Lockheed Martin Corp | 0.79% |
| Discover Financial Services | 1.90% | Medtronic PLC | 0.78% |
| Bausch Health Cos Inc | 1.78% | Merck & Co Inc | 0.76% |
| Lululemon Athletica Inc | 1.73% | Intel Corp | 0.75% |
| AT&T Inc | 1.64% | Workday Inc | 0.73% |
| Activision Blizzard Inc | 1.55% | Starbucks Corp | 0.72% |
| Home Depot Inc/The | 1.49% | Foot Locker Inc | 0.72% |
| Target Corp | 1.47% | Coca-Cola Co/The | 0.71% |
| Visa Inc | 1.47% | VMware Inc | 0.71% |
| TE Connectivity Ltd | 1.42% | International Business Machine | 0.70% |
| General Electric Co | 1.38% | Exact Sciences Corp | 0.70% |
| Morgan Stanley | 1.37% | United Parcel Service Inc | 0.68% |
| Cisco Systems Inc | 1.35% | CVS Health Corp | 0.67% |
| Broadcom Inc | 1.34% | KeyCorp | 0.67% |
| PayPal Holdings Inc | 1.22% | ManpowerGroup Inc | 0.65% |
| Match Group Inc | 1.18% | Veeva Systems Inc | 0.65% |
| Boeing Co/The | 1.18% | Caterpillar Inc | 0.65% |
| Goldman Sachs Group Inc/The | 1.14% | Mastercard Inc | 0.65% |
| Electronic Arts Inc | 1.13% | AbbVie Inc | 0.64% |
| Celgene Corp | 1.09% | Ulta Beauty Inc | 0.61% |
| Palo Alto Networks Inc | 1.07% | PepsiCo Inc | 0.60% |
| Nutanix Inc | 1.04% | McDonald's Corp | 0.58% |
| Splunk Inc | 1.02% | Bristol-Myers Squibb Co | 0.55% |
| Ford Motor Co | 1.01% | Total: | 100.00 |



BUZZ NEXTGEN AI SERIES INDICES

US Sentiment Leaders - September 2018 Monthly Index Rebalance

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