

# Powered by Artificial Intelligence

## SUMMARY OF CHANGES

### IN

COMPANY	TICKER
salesforce.com Inc	CRM
Broadcom Inc	AVGO
Cisco Systems Inc	CSCO
Lululemon Athletica Inc	LULU
Home Depot Inc/The	HD
Palo Alto Networks Inc	PANW
Target Corp	TGT
Altria Group Inc	MO
Splunk Inc	SPLK
United Technologies Corp	UTX
Veeva Systems Inc	VEEV
Nutanix Inc	NTNX
Trade Desk Inc/The	TTD
VMware Inc	VMW
TJX Cos Inc/The	TJX
Applied Materials Inc	AMAT
Lockheed Martin Corp	LMT
Eli Lilly & Co	LLY
Sprint Corp	S
Ulta Beauty Inc	ULTA
Kroger Co/The	KR
Oracle Corp	ORCL
Workday Inc	WDAY
Best Buy Co Inc	BBY
Exelixis Inc	EXEL
Bristol-Myers Squibb Co	BMY
Royal Bank of Canada	RY

### OUT

COMPANY	TICKER
BlackBerry Ltd	BB
Facebook Inc	FB
Starbucks Corp	SBUX
Goldman Sachs Group Inc/The	GS
KeyCorp	KEY
CenturyLink Inc	CTL
Johnson & Johnson	JNJ
Procter & Gamble Co/The	PG
Symantec Corp	SYMC
TripAdvisor Inc	TRIP
Caesars Entertainment Corp	CZR
Morgan Stanley	MS
ManpowerGroup Inc	MAN
Citigroup Inc	C
Lam Research Corp	LRCX
American Express Co	AXP
Regeneron Pharmaceuticals Inc	REGN
Biogen Inc	BIIB
T-Mobile US Inc	TMUS
Philip Morris International In	PM
Booking Holdings Inc	BKNG
Intuitive Surgical Inc	ISRG
UnitedHealth Group Inc	UNH
Chevron Corp	CVX
Xilinx Inc	XLNX
Adobe Inc	ADBE
PepsiCo Inc	PEP

## STOCK SPOTLIGHT

## Facebook

Facebook (NASDAQ: FB) is back in the spotlight as one of the biggest changes in the BUZZ Index this month. Earlier in May, we highlighted increasing investor sentiment in FB, despite the company being fresh out of the Cambridge Analytica scandal. A better-than-expected appearance by CEO Mark Zuckerberg in front of Congress, along with strong Q1 earnings, appeared to push sentiment higher. FB rallied 20% in the following two months. However, the company's Q2 earnings were disastrous as rising costs and declining margins sent shares down 18% in a single day. Sentiment began to wane as investors digested the possibility of a new paradigm for the company. This month, amid renewed privacy and corporate governance issues, sentiment dropped sharply once again, taking FB completely out of the BUZZ Index.

## Energy Sector

Amid the selloff in the broad markets over the past quarter, arguably no sector has performed worse than Energy. After breaking above \$75 per barrel in October, the price of WTI Crude suddenly reversed course, declining over 40% in two months. With the US pulling out of the Iran nuclear deal and imposing renewed sanctions on Iran, many were expecting a sharp drop in oil supply in the markets. OPEC also announced production cuts and plans for further reductions in supply. These factors, which are normally positives for the price of oil, had no effect in helping to stem declines. The relentless selling has dragged down energy stocks across the board, with the Energy Select Sector SPDR ETF (NYSE: XLE) down almost 30% for the quarter. Investor sentiment on energy stocks has been increasingly trending negative, signalling more declines for energy related equities may still lie ahead.

## SECTOR COMPARISON

SECTOR	NOVEMBER 2018 INDEX WEIGHT (%)	DECEMBER 2018 INDEX WEIGHT (%)
Communication Services	19.9	15.3
Consumer Discretionary	12.8	14.9
Consumer Staples	4.7	5.2
Energy	4.5	1.8
Financial Services	7.6	5.2
Health Care	10.2	11.6
Industrials	5.1	5.9
Information Technology	35.1	40.0
Materials	0.0	0.0
Utilities	0.0	0.0

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



### TOP FIVE POSITIVELY TRENDING STOCKS IN THE INDEX

COMPANY	TICKER
Amazon.com Inc	AMZN
Discover Financial Services	DFS
Broadcom Inc	AVGO
Cisco Systems Inc	CSCO
salesforce.com Inc	CRM

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

COMPANY	TICKER
KeyCorp	KEY
Starbucks Corp	SBUX
General Electric Co	GE
Goldman Sachs Group Inc/The	GS
Facebook Inc	FB

### INDEX FUNDAMENTALS

**1.7%**

Dividend Yield

**14.5**

P/E Ratio

**\$165.0B**

Average Market Cap

**\$5.1B**

Smallest Market Cap

**\$784.6B**

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 - December 2018 Monthly Index Rebalance

## INDEX HOLDINGS

COMPANY	WEIGHT (%)
Tesla Inc	3.00%
Amazon.com Inc	3.00%
Advanced Micro Devices Inc	3.00%
Apple Inc	3.00%
Square Inc	3.00%
Microsoft Corp	3.00%
Walt Disney Co/The	2.58%
Walmart Inc	2.54%
NVIDIA Corp	2.51%
Twitter Inc	2.47%
Discover Financial Services	2.46%
Micron Technology Inc	2.31%
Alphabet Inc	2.10%
Intel Corp	1.87%
AT&T Inc	1.85%
Visa Inc	1.75%
salesforce.com Inc	1.70%
Broadcom Inc	1.62%
Cisco Systems Inc	1.61%
Gilead Sciences Inc	1.53%
Celgene Corp	1.51%
TE Connectivity Ltd	1.38%
Verizon Communications Inc	1.35%
CVS Health Corp	1.33%
Netflix Inc	1.32%
Ford Motor Co	1.32%
Lululemon Athletica Inc	1.31%
Activision Blizzard Inc	1.26%
Pfizer Inc	1.26%
Shopify Inc	1.25%
Home Depot Inc/The	1.20%
Palo Alto Networks Inc	1.19%
Target Corp	1.15%
Altria Group Inc	1.13%
Merck & Co Inc	1.12%
Splunk Inc	1.11%
Exxon Mobil Corp	1.04%
Twilio Inc	1.03%

COMPANY	WEIGHT (%)
Bank of America Corp	1.02%
United Technologies Corp	1.00%
Veeva Systems Inc	0.98%
JPMorgan Chase & Co	0.98%
Nutanix Inc	0.97%
Trade Desk Inc/The	0.96%
VMware Inc	0.93%
TJX Cos Inc/The	0.93%
Applied Materials Inc	0.92%
Boeing Co/The	0.91%
Take-Two Interactive Software	0.91%
PayPal Holdings Inc	0.89%
QUALCOMM Inc	0.89%
Lockheed Martin Corp	0.89%
Eli Lilly & Co	0.88%
American Airlines Group Inc	0.85%
Sprint Corp	0.82%
Ulta Beauty Inc	0.82%
Mastercard Inc	0.81%
Caterpillar Inc	0.79%
Amgen Inc	0.79%
Kroger Co/The	0.79%
Oracle Corp	0.78%
Workday Inc	0.78%
Best Buy Co Inc	0.78%
ConocoPhillips	0.78%
Exelixis Inc	0.76%
International Business Machine	0.75%
Delta Air Lines Inc	0.75%
United Continental Holdings In	0.75%
AbbVie Inc	0.74%
Bristol-Myers Squibb Co	0.73%
Coca-Cola Co/The	0.73%
Royal Bank of Canada	0.72%
Under Armour Inc	0.68%
McDonald's Corp	0.68%
Match Group Inc	0.68%
<b>Total:</b>	<b>100.00</b>



# BUZZ NEXTGEN AI SERIES INDICES

US Sentiment Leaders - December 2018 Monthly Index Rebalance

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