

# Powered by Artificial Intelligence

## SUMMARY OF CHANGES

### IN

COMPANY	TICKER
General Electric Co	GE
Juno Therapeutics Inc	JUNO
Nutanix Inc	NTNX
United States Steel Corp	X
International Business Machine	IBM
Coca-Cola Co/The	KO
Pfizer Inc	PFE
Energy Transfer Partners LP	ETP
Akamai Technologies Inc	AKAM
Starbucks Corp	SBUX
New Residential Investment Cor	NRZ
Morgan Stanley	MS
First Solar Inc	FSLR
Vertex Pharmaceuticals Inc	VRTX
McDonald's Corp	MCD
Cypress Semiconductor Corp	CY
CSX Corp	CSX
Skyworks Solutions Inc	SWKS

### OUT

COMPANY	TICKER
Cisco Systems Inc	CSCO
Mattel Inc	MAT
Kroger Co/The	KR
Costco Wholesale Corp	COST
Viacom Inc	VIAB
Ford Motor Co	F
Western Digital Corp	WDC
Verizon Communications Inc	VZ
salesforce.com Inc	CRM
Raytheon Co	RTN
Universal Display Corp	OLED
Intuitive Surgical Inc	ISRG
Altria Group Inc	MO
Splunk Inc	SPLK
eBay Inc	EBAY
Aetna Inc	AET
Albemarle Corp	ALB
Biogen Inc	BIIB

## SECTOR COMPARISON

SECTOR	DECEMBER 2017 INDEX WEIGHT (%)	JANUARY 2018 INDEX WEIGHT (%)
Consumer Discretionary	18.9	15.6
Consumer Staples	5.5	2.6
Energy	0.5	1.4
Financial Services	5.0	5.8
Health Care	13.2	18.7
Industrials	3.8	5.2
Information Technology	47.1	46.0
Materials	0.9	2.3
Telecommunication Services	5.1	2.4
Utilities	0.0	0.0

## STOCK SPOTLIGHT

## Health Care Sector

Last month we highlighted the declining weight of biotech stocks within the BUZZ Index as a trend that we were paying close attention to. After an eventful first 9 months of 2017 in which the iShares Nasdaq Biotechnology ETF (NASDAQ: IBB) broke out above its year-long trading range, biotech stocks pulled back, along with investor sentiment, to end the year. So far in 2018, it appears sentiment is rebounding in the sector. This month, the weight of health care stocks in the BUZZ Index jumped 5.5%, completely reversing the drop from last month. Leading the way are several of the larger cap names such as Celgene (NASDAQ: CELG, +1% weight in January) and Abbvie (NYSE: ABBV, +1.87% weight in January), along with a few interesting new additions to the Index in Vertex Pharmaceuticals (NASDAQ: VRTX) and Juno Therapeutics (NASDAQ: JUNO). The strong sentiment move to start the year bodes well for the sector, and it's looking increasingly likely that biotech is poised to resume its bullish run in 2018.

## First Solar

Making its first ever appearance in the BUZZ Index, First Solar (NASDAQ: FSLR), the largest solar company in the US, is certainly not a new name to many investors. During the craze in solar stocks in 2007, FSLR increased more than 1,000%, reaching a high of over \$300 in 2008. The Financial Crisis hit the solar sector particularly hard, sending the group into a bear market for the next several years. After bottoming out near \$13 in 2012, FSLR has been consolidating for the past several years, previously trying twice but unable to break above \$80. Since April 2017, FSLR has been on another bullish run, rising from \$25 up to \$75, and is once again attempting to break out to new multi-year highs. This time, the rally has been accompanied by increasing investor sentiment, which is now at levels high enough to push FSLR into the BUZZ Index. We're interested in seeing if this signal could foretell a long awaited breakout in the sector, marking 2018 as a year to watch in solar stocks.

## INDEX FUNDAMENTALS

1.3%

Dividend Yield

20.2

P/E Ratio

\$191.4B

Average Market Cap

\$5.7B

Smallest Market Cap

\$911.9B

Largest Market Cap

## INDEX HOLDINGS

COMPANY	WEIGHT (%)	COMPANY	WEIGHT (%)
Advanced Micro Devices Inc	3.00%	NIKE Inc	0.92%
Alphabet Inc	3.00%	Lam Research Corp	0.92%
Apple Inc	3.00%	International Business Machine	0.86%
Microsoft Corp	3.00%	Exelixis Inc	0.81%
Walt Disney Co/The	3.00%	JPMorgan Chase & Co	0.81%
Square Inc	3.00%	Coca-Cola Co/The	0.75%
Micron Technology Inc	3.00%	Kinder Morgan Inc/DE	0.74%
AbbVie Inc	3.00%	Pfizer Inc	0.73%
Valeant Pharmaceuticals Intern	3.00%	Broadcom Ltd	0.72%
Intel Corp	3.00%	Home Depot Inc/The	0.69%
NVIDIA Corp	3.00%	Amgen Inc	0.67%
Gilead Sciences Inc	3.00%	Energy Transfer Partners LP	0.67%
Celgene Corp	2.83%	Take-Two Interactive Software	0.66%
Mastercard Inc	2.72%	Goldman Sachs Group Inc/The	0.65%
Amazon.com Inc	2.37%	Akamai Technologies Inc	0.65%
Twitter Inc	2.33%	CenturyLink Inc	0.57%
Facebook Inc	2.25%	Sprint Corp	0.57%
Tesla Inc	2.20%	Starbucks Corp	0.57%
Boeing Co/The	1.95%	Regeneron Pharmaceuticals Inc	0.56%
General Electric Co	1.89%	Snap Inc	0.55%
PayPal Holdings Inc	1.84%	New Residential Investment Cor	0.55%
Juno Therapeutics Inc	1.71%	Morgan Stanley	0.55%
Netflix Inc	1.70%	Chipotle Mexican Grill Inc	0.53%
Nutanix Inc	1.54%	First Solar Inc	0.52%
Johnson & Johnson	1.32%	Vertex Pharmaceuticals Inc	0.52%
Freeport-McMoRan Inc	1.32%	McDonald's Corp	0.51%
Under Armour Inc	1.31%	Caterpillar Inc	0.50%
Activision Blizzard Inc	1.27%	Merck & Co Inc	0.49%
AT&T Inc	1.23%	Macy's Inc	0.49%
Applied Materials Inc	1.21%	Cypress Semiconductor Corp	0.47%
Bank of America Corp	1.20%	United Parcel Service Inc	0.46%
Wells Fargo & Co	1.08%	Target Corp	0.45%
Adobe Systems Inc	1.07%	CSX Corp	0.44%
Visa Inc	1.04%	Skyworks Solutions Inc	0.43%
Citigroup Inc	1.00%	Domino's Pizza Inc	0.41%
Oracle Corp	0.99%	General Motors Co	0.41%
CVS Health Corp	0.96%	<b>Total:</b>	<b>100.00</b>
United States Steel Corp	0.96%		
Wal-Mart Stores Inc	0.93%		

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



### TOP FIVE POSITIVELY TRENDING STOCKS IN THE INDEX

COMPANY	TICKER
General Electric Co	GE
Vertex Pharmaceuticals Inc	VRTX
Akamai Technologies Inc	AKAM
Freeport-McMoRan Inc	FCX
Exelixis Inc	EXEL

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

COMPANY	TICKER
Ford Motor Co	F
Costco Wholesale Corp	COST
Kroger Co/The	KR
Cisco Systems Inc	CSCO
Mattel Inc	MAT

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.

### 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.

## IMPORTANT DISCLOSURES & DEFINITIONS

**An investor should consider the investment objectives, risks, charges and expenses carefully before investing. To obtain a prospectus, which contain this and other information please contact your financial professional or call 1.855.215.1425. Read the prospectus carefully before investing.**

**BUZZ US Sentiment Leaders ETF shares are not individually redeemable. Investors buy and sell shares of the BUZZ US Sentiment Leaders ETF on a secondary market. Only market makers or “authorized participants” may trade directly with the Fund, typically in blocks of 50,000 shares.**

The ability to invest based on artificial intelligence analytics is relatively new and untested. The Fund may invest a significant portion of its assets in securities issued by companies in the information technology sector in order to track the Underlying index’s allocation to that sector.

These types of funds typically have a high portfolio turnover that could increase transaction costs and cause short-term capital gains to be realized.

The Fund is not suitable for all investors. There are risks involved with investing in ETFs including the loss of money. The Fund is considered non-diversified and can invest a greater portion of assets in securities of individual issuers than a diversified fund. As a result, changes in the market value of a single investment could cause greater fluctuations in share price than would occur in a diversified fund. Funds that emphasize investment in small/mid cap companies will generally experience greater price volatility. Diversification does not eliminate the risk of experiencing investment losses. ETFs are considered to have continuous liquidity because they allow for an individual to trade throughout the day.

Defined investment universe of US stocks – in order to be eligible for inclusion in the Underlying Index, a company’s stock must be traded on one or more major U.S. exchanges, have a minimum market capitalization of at least \$5 billion, and have a 3 month minimum average daily trading volume of \$1 million.

Investing in companies based on artificial intelligence analytics involves the potential for market manipulation because online posts may be made with an intent to inflate, or otherwise manipulate, the public perception of a stock or other investment.

Text and sentiment analysis of online postings may prove inaccurate; that is, high positive sentiment may not correlate with positive change in the value of a company’s stock.

Natural language processing (NLP) deals with the application of computational models to text or speech data. NLP algorithms can be used in Sentiment analysis to identify and extract subjective information in source materials. Sentiment analysis is widely applied to reviews and other online content for a variety of applications, ranging from marketing to customer service.

Artificial intelligence (AI) is the intelligence exhibited by machines or software. One of the central problems (or goals) of AI research include natural language processing (communication).

Online Platforms, as it relates to the ETF, refers to social media, news articles and blog posts.

Some examples of social media sites may include, but are not limited to, the following: Facebook, Twitter, LinkedIn, StockTwits, blogs, Investopedia, stock forums, etc.

Online community refers to the users of the online sites.

Fundamental Analysis is a method of evaluating a security that entails attempting to measure its intrinsic value by examining related economic, financial and other qualitative and quantitative factors

ALPS Portfolio Solutions Distributor, Inc. is the Distributor for the BUZZ US Sentiment Leaders ETF.