

R1000 Bottom 75 Portfolio — Large Cap Model

October 2021

Current Month Picks

Note: Higher quintiles signify greater attractiveness.

Aggregate Rank	Symbol	Company Name	Sector	Market Capitalization (\$m)	Valuation Quintile	Balance Sheet Quintile	Earnings Quality Quintile	Analyst Quality Quintile	Market Quality Quintile
875	PCG	PG&E CORP	Utilities	19,057	1	1	1	1	1
874	FRPT	FRESHPET INC	Staples	6,187	1	1	2	1	1
873	NFE	NEW FORTRESS ENERGY INC	Energy	5,736	1	2	1	1	1
872	TDOC	TELADOC HEALTH INC	Health Care	20,222	1	2	1	1	1
871	RNG	RINGCENTRAL INC	IT	19,903	1	2	1	4	1
870	HLT	HILTON WORLDWIDE HOLDINGS	Cons. Disc.	36,817	1	1	1	2	1
869	DIS	DISNEY (WALT) CO	Comm. Svcs.	307,382	1	2	1	2	1
868	PTON	PELOTON INTERACTIVE INC	Cons. Disc.	26,128	1	2	1	1	1
867	OSH	OAK STREET HEALTH INC	Health Care	10,241	1	2	1	1	1
866	UBER	UBER TECHNOLOGIES INC	Industrials	84,238	1	3	1	3	1
865	CVNA	CARVANA CO	Cons. Disc.	25,698	1	1	1	5	3
864	PLAN	ANAPLAN INC	IT	8,899	1	2	1	1	1
863	PEN	PENUMBRA INC	Health Care	9,746	1	1	1	2	2
862	OPEN	OPENDOOR TECHNOLOGIES INC	Real Estate	12,192	1	3	1	4	1
861	SAM	BOSTON BEER INC -CL A	Staples	6,241	2	1	2	1	1
860	LVS	LAS VEGAS SANDS CORP	Cons. Disc.	27,962	1	3	1	1	1
859	TXG	10X GENOMICS INC	Health Care	16,122	1	2	1	5	1
858	ROKU	ROKU INC	Comm. Svcs.	41,769	1	2	2	5	1
857	HRL	HORMEL FOODS CORP	Staples	22,244	2	1	1	1	1
856	DNB	DUN & BRADSTREET HOLDNGS INC	Industrials	7,247	2	1	2	2	1
855	RUN	SUNRUN INC	Industrials	9,036	1	4	1	1	1
854	VRM	VROOM INC	Cons. Disc.	3,017	1	4	1	2	1
853	SPCE	VIRGIN GALACTIC HOLDINGS INC	Industrials	6,096	1	3	1	1	1
852	COUP	COUPA SOFTWARE INC	IT	16,218	1	3	1	5	1
851	STNE	STONECO LTD	IT	10,851	1	3	1	1	1
850	NCNO	NCINO INC	IT	6,814	1	3	1	3	1
849	SKLZ	SKILLZ INC	Comm. Svcs.	3,895	1	3	1	3	1
848	CERT	CERTARA INC	Health Care	5,060	1	2	1	1	1
847	JAMF	JAMF HOLDING CORP	IT	4,555	1	2	2	2	1
846	PLUG	PLUG POWER INC	Industrials	14,581	1	4	1	1	1
845	PLTR	PALANTIR TECHNOLOG INC	IT	46,555	1	2	1	3	1
844	FIVN	FIVE9 INC	IT	10,812	1	3	1	3	1
843	HAIN	HAIN CELESTIAL GROUP INC	Staples	4,238	2	1	1	1	1
842	ADPT	ADAPTIVE BIOTECH CORP	Health Care	4,781	1	4	1	2	1
841	Z	ZILLOW GROUP INC	Comm. Svcs.	21,935	1	4	1	3	1
840	LMND	LEMONADE INC	Financials	4,123	1	4	1	1	1
839	RCL	ROYAL CARIBBEAN GROUP	Cons. Disc.	22,655	1	4	1	1	1
838	MRCY	MERCURY SYSTEMS INC	Industrials	2,620	1	2	1	2	1
837	SPOT	SPOTIFY TECHNOLOGY SA	Comm. Svcs.	43,120	1	3	1	2	1
836	DCT	DUCK CREEK TECHNOL INC	IT	5,825	1	2	1	5	2

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R1000 Bottom 75 Cont.
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835	TWLO	TWILIO INC	IT	56,132	1	3	1	2	1
834	WEX	WEX INC	IT	7,890	1	3	1	4	1
833	SHC	SOTERA HEALTH CO	Health Care	7,398	2	1	3	5	1
832	AZEK	AZEK COMPANY INC (THE)	Industrials	5,656	1	1	2	2	2
831	AI	C3.AI INC	IT	4,813	1	4	1	2	1
830	MDB	MONGODB INC	IT	31,181	1	3	1	5	1
829	U	UNITY SOFTWARE INC	IT	35,625	1	2	1	4	2
828	CDAY	CERIDIAN HCM HOLDING	IT	16,865	1	1	1	2	4
827	CREE	CREE INC	IT	9,340	1	4	1	1	1
826	OKTA	OKTA INC	IT	36,674	1	3	1	4	1
825	EIX	EDISON INTERNATIONAL	Utilities	21,062	1	1	1	1	3
824	SNOW	SNOWFLAKE INC	IT	90,906	1	2	1	5	2
823	USFD	US FOODS HOLDING CORP	Staples	7,695	1	3	1	3	2
822	TYL	TYLER TECHNOLOGIES INC	IT	18,728	1	1	2	4	2
821	DKNG	DRAFTKINGS INC	Cons. Disc.	19,384	1	4	1	1	1
820	DASH	DOORDASH INC	Cons. Disc.	69,523	1	2	2	2	2
819	BYND	BEYOND MEAT INC	Staples	6,657	1	4	1	1	1
818	CFX	COLFAX CORP	Industrials	6,533	2	1	1	2	3
817	MDLA	MEDALLIA INC	IT	5,440	1	4	1	1	1
816	SGFY	SIGNIFY HEALTH INC	Health Care	3,003	2	2	2	1	1
815	ZEN	ZENDESK INC	IT	13,942	1	3	1	1	1
814	CME	CME GROUP INC	Financials	69,290	2	1	2	2	2
813	H	HYATT HOTELS CORP	Cons. Disc.	7,847	1	4	1	1	1
812	CCL	CARNIVAL CORPORATION & PLC	Cons. Disc.	28,311	1	4	1	1	1
811	TTD	TRADE DESK INC	IT	33,635	1	1	4	4	1
810	ARMK	ARAMARK	Cons. Disc.	8,387	2	3	1	2	1
809	TMX	TERMINIX GLOBAL HOLDINGS INC	Cons. Disc.	5,220	1	3	1	3	2
808	CZR	CAESARS ENTERTAINMENT INC	Cons. Disc.	23,964	1	2	2	3	2
807	PXD	PIONEER NATURAL RESOURCES CO	Energy	40,622	2	1	2	2	2
806	LBRDK	LIBERTY BROADBAND CORP	Comm. Svcs.	31,796	1	1	1	3	4
805	SABR	SABRE CORP	IT	3,817	1	4	1	1	1
804	BRKS	BROOKS AUTOMATION INC	IT	7,604	2	1	2	4	2
803	WYNN	WYNN RESORTS LTD	Cons. Disc.	9,804	1	4	1	1	1
802	DRVN	DRIVEN BRANDS HOLDINGS INC	Industrials	4,836	1	1	1	5	3
801	NCLH	NORWEGIAN CRUISE LINE HLDGS	Cons. Disc.	9,881	1	4	1	2	2

Source: Kailash Capital, Russell, Thomson Reuters, Compustat; Data from 09/30/2021

Green/red text indicates new stocks that have been added to a portfolio for the first time, so they had no prior weighting in the portfolio, and will be held for a 12-month period going forward.

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