

Evidence dossier - Aequim Alternative Investments

GetCoattail manager profile: <https://getcoattail.com/manager/aequim-alternative-investments> | CIK 0001728201 | Rank #73 of 149 tracked managers by reported 13F value.

Background: Founded: 2018 | HQ: Mill Valley, California, US | Style: Market-neutral capital structure arbitrage across convertible, credit and volatility arbitrage | Key person: Franklin Parlamis

Background source: <https://www.insidermonkey.com/hedge-fund/aequim-alternative-investments/1123/>

1. Latest filing snapshot (as reported)

Period end: 2026-06-30 Filed: 2026-08-11 Reported total value: \$6.4B Positions: 102 Top-10 concentration: 49.3% of reported value.

Ticker	Company	Weight	Reported value
WDC	Western Digital Corp	15.90%	\$1.0B
	Hewlett Packard Enterprise C	7.37%	\$474M
	Bruker Corp	4.02%	\$259M
BABA	Alibaba Group Hldg Ltd	3.67%	\$236M
SMCI	Super Micro Computer Inc	3.47%	\$223M
ECHO	Echostar Corp	3.35%	\$216M
SNOW	Snowflake Inc	3.10%	\$200M
EVRG	Evergy Inc	2.96%	\$191M
ORCL	Oracle Corp	2.86%	\$184M
WEC	Wec Energy Group Inc	2.60%	\$167M

2. Hypothetical 13F-clone results

WITHHELD for this manager. Price coverage of the disclosed portfolio is too low for a representative clone (latest-filing value coverage and the average unpriced segment weight are stated in section 4): a clone computed from the priced minority would misrepresent the disclosed portfolio. The filing snapshot above and the filing history below are complete as reported.

Method (summary): For each Form 13F filing in the history table, the clone takes the positions and weights exactly as disclosed (reported values at the period end). From the filing date until the next filing date, each position earns the return of its dividend-adjusted closing price (Yahoo Finance daily bars; split- and dividend-adjusted). At each new filing the clone rebalances to the newly disclosed weights. Positions that cannot be priced (non-U.S. listings, some recent IPOs and delisted names) are excluded from both the weights and the returns, and the covered share of reported value is stated in this dossier. The benchmark is SPY on the same dividend-adjusted basis over the identical window. Month-end values are used for drawdown and trailing-window statistics and are approximate.

3. Filing history - every clone input

Each row is one SEC Form 13F filing used by the clone. Accession numbers link to the filing index at sec.gov: <https://www.sec.gov/Archives/edgar/data/<CIK>/<accession without dashes>/<accession>-index.htm>

Quarter	Accession no.	Filed	CUSIPs
2018Q4	0001387131-19-001192	2019-02-14	21
2019Q1	0001387131-19-003636	2019-05-15	28
2019Q2	0001387131-19-006075	2019-08-14	32
2019Q3	0001387131-19-008660	2019-11-14	37
2019Q4	0001387131-20-001673	2020-02-14	37
2020Q1	0001387131-20-004832	2020-05-15	35

2020Q2	0001387131-20-007436	2020-08-14	35
2020Q3	0001387131-20-009775	2020-11-12	43
2020Q4	0001387131-21-002315	2021-02-16	49
2021Q1	0001420506-21-000551	2021-05-12	55
2021Q2	0001420506-21-001110	2021-08-13	53
2021Q3	0001171520-21-000448	2021-11-04	53
2021Q4	0001420506-22-000175	2022-02-09	63
2022Q1	0001420506-22-000754	2022-05-10	74
2022Q2	0001420506-22-001602	2022-08-15	63
2022Q3	0001420506-22-002168	2022-11-14	59
2022Q4	0001420506-23-000643	2023-02-14	133
2023Q1	0001420506-23-001025	2023-05-12	51
2023Q2	0001420506-23-001454	2023-08-10	40
2023Q3	0001420506-23-002224	2023-11-15	39
2023Q4	0001420506-24-000464	2024-02-14	40
2024Q1	0001420506-24-000786	2024-05-13	43
2024Q2	0001420506-24-001338	2024-08-12	39
2024Q3	0001420506-24-002584	2024-11-15	41
2024Q4	0001420506-25-000576	2025-02-14	37
2025Q1	0001420506-25-000996	2025-05-13	39
2025Q2	0001420506-25-001642	2025-08-01	39
2025Q3	0001420506-25-003345	2025-11-14	39
2025Q4	0001420506-26-000579	2026-02-17	40
2026Q1	0001420506-26-001074	2026-05-15	52
2026Q2	0001420506-26-001517	2026-08-11	51

4. Coverage and adjustments

Price coverage at the latest filing: 13.2% of reported value is covered by our price history and included in the clone; the rest is excluded (mostly non-U.S. listings, recent IPOs, delisted names).

5. Disclaimer

This document and the associated web profile present a hypothetical replication ("13F clone") of the long U.S. equity positions disclosed on Form 13F. It is not the named fund's actual investment return: Form 13F excludes short positions, bonds, cash, non-U.S. listings, private holdings, leverage and fees, and positions are only observable quarterly, with a filing lag of up to 45 days. Nothing here is investment advice or a recommendation. Past hypothetical performance does not guarantee future results.