

Evidence dossier - Capricorn Investment Group

GetCoattail manager profile: <https://getcoattail.com/manager/capricorn-investment-group> | CIK 0001536261 | Rank #18 of 149 tracked managers by reported 13F value.

Background: Founded: 2000 | HQ: Palo Alto, California, U.S. | Style: Impact investing / mission-aligned multi-asset management (OCIO) with a climate and sustainability focus | Key person: Jeff Skoll (founder)

Background source: <https://bridgespan-social-impact.com/capricorn-investment-group-supporting-innovation-in-impact-investing/>

1. Latest filing snapshot (as reported)

Period end: 2026-06-30 Filed: 2026-08-14 Reported total value: \$22.5B Positions: 10 Top-10 concentration: 100.0% of reported value.

Ticker	Company	Weight	Reported value
SPCX	Space Exploration Technologies Corp	91.78%	\$20.6B
FRVO	Fervo Energy Company	4.45%	\$1.0B
JOBY	Joby Aviation	1.13%	\$254M
XNDU	Xanadu Quantum Technologies	0.60%	\$134M
PL	Planet Labs	0.59%	\$133M
NVTS	Navitas Semiconductor	0.57%	\$128M
QS	Quantumscap Corp.	0.39%	\$87M
OTF	Owl Rock Technology Finance Corp	0.26%	\$58M
TSLA	Tesla Motors	0.22%	\$50M
	Ecofin Us Renewables Infrastructure Plc	0.02%	\$3M

2. Hypothetical 13F-clone results

Window: 2022-02-15 to 2026-10-02 (18 filings). Cumulative: +27.6% CAGR: +5.41% SPY same window: cumulative +83.8%, CAGR +14.06%. Trailing CAGR - 10Y: n/a, 5Y: n/a, 3Y: +24.62%, 1Y: -13.91%. Max drawdown (month-end, approximate): -61.5%.

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
2021Q4	0001104659-22-023388	2022-02-15	13
2022Q2	0001104659-22-090874	2022-08-15	13
2022Q3	0001104659-22-118849	2022-11-15	8
2022Q4	0001104659-23-021999	2023-02-14	8
2023Q1	0001104659-23-059925	2023-05-15	9
2023Q2	0001104659-23-091531	2023-08-14	9
2023Q3	0001104659-23-117946	2023-11-14	8

2023Q4	0001104659-24-024182	2024-02-15	8
2024Q1	0001104659-24-060049	2024-05-13	8
2024Q2	0001104659-24-089460	2024-08-14	8
2024Q3	0001104659-24-118664	2024-11-14	8
2024Q4	0001104659-25-012019	2025-02-12	7
2025Q1	0001104659-25-046275	2025-05-09	7
2025Q2	0001104659-25-076650	2025-08-12	5
2025Q3	0001104659-25-112041	2025-11-14	5
2025Q4	0001104659-26-016033	2026-02-17	7
2026Q1	0001104659-26-062440	2026-05-15	7
2026Q2	0001104659-26-096768	2026-08-14	10

4. Coverage and adjustments

Price coverage at the latest filing: 100.0% 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.