

Evidence dossier - Jensen Investment Management

GetCoattail manager profile: <https://getcoattail.com/manager/jensen-investment-management> | CIK 0001106129 | Rank #104 of 149 tracked managers by reported 13F value.

Background: Founded: 1988 | HQ: Lake Oswego, Oregon, U.S. | Style: Quality growth, disciplined equity focused on consistently high ROE | Key person: Val Jensen

Background

source:

<https://www.businesswire.com/news/home/20260804538446/en/Jensen-Investment-Management-Launches-Rules-Based-U.S.-Quality-Index-Screening-for-a-Decade-of-Consistent-Profitability>

1. Latest filing snapshot (as reported)

Period end: 2026-06-30 Filed: 2026-08-07 Reported total value: \$4.1B Positions: 83 Top-10 concentration: 55.1% of reported value.

Ticker	Company	Weight	Reported value
GOOGL	Alphabet Inc Cap Stk Cl A	6.91%	\$285M
MSFT	Microsoft Corp	6.67%	\$275M
AMZN	Amazon.Com Inc.	6.09%	\$251M
AAPL	Apple, Inc.	6.04%	\$249M
NVDA	Nvidia Corp	5.81%	\$240M
KLAC	Kla Corporation	5.78%	\$238M
SYK	Stryker Corp	4.50%	\$186M
SHW	Sherwin-Williams Co	4.50%	\$186M
LLY	Eli Lilly & Co.	4.47%	\$184M
MA	Mastercard Inc	4.33%	\$179M

2. Hypothetical 13F-clone results

Window: 2016-10-31 to 2026-10-02 (40 filings). Cumulative: +236.5% CAGR: +13.01% SPY same window: cumulative +324.0%, CAGR +15.68%. Trailing CAGR - 10Y: n/a, 5Y: +6.76%, 3Y: +9.71%, 1Y: +0.61%. Max drawdown (month-end, approximate): -22.3%.

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
2016Q3	0001171200-16-000344	2016-10-31	104
2016Q4	0001171200-17-000072	2017-02-14	104
2017Q1	0001171200-17-000246	2017-05-09	99
2017Q2	0001171200-17-000343	2017-08-09	88
2017Q3	0001171200-17-000418	2017-11-02	91

2017Q4	0001171200-18-000018	2018-01-29	94
2018Q1	0001171200-18-000087	2018-04-20	90
2018Q2	0001171200-18-000165	2018-07-18	87
2018Q3	0001171200-18-000237	2018-11-09	80
2018Q4	0001171200-19-000060	2019-02-07	78
2019Q1	0001171200-19-000211	2019-05-08	77
2019Q2	0001171200-19-000284	2019-08-02	77
2019Q3	0001171200-19-000366	2019-11-12	76
2019Q4	0001171200-20-000061	2020-02-07	75
2020Q1	0001171200-20-000338	2020-05-07	75
2020Q2	0001171200-20-000521	2020-08-10	74
2020Q3	0001171200-20-000622	2020-11-03	78
2020Q4	0001171200-21-000057	2021-02-09	76
2021Q1	0001171200-21-000236	2021-05-06	75
2021Q2	0001171200-21-000290	2021-08-05	76
2021Q3	0001171200-21-000388	2021-11-12	77
2021Q4	0001171200-22-000037	2022-02-14	78
2022Q1	0001171200-22-000245	2022-05-10	80
2022Q2	0001171200-22-000293	2022-08-12	81
2022Q3	0001171200-22-000347	2022-11-07	81
2022Q4	0001171200-23-000057	2023-02-08	84
2023Q1	0001171200-23-000298	2023-05-08	81
2023Q2	0001171200-23-000356	2023-08-07	82
2023Q3	0001171200-23-000445	2023-11-07	83
2023Q4	0001171200-24-000016	2024-02-12	82
2024Q1	0001171200-24-000202	2024-05-07	84
2024Q2	0001171200-24-000243	2024-08-05	87
2024Q3	0001171200-24-000330	2024-11-04	87
2024Q4	0001171200-25-000017	2025-02-10	85
2025Q1	0001171200-25-000219	2025-05-09	84
2025Q2	0001171200-25-000262	2025-08-08	83
2025Q3	0001171200-25-000265	2025-11-06	87
2025Q4	0001171200-26-000003	2026-02-11	89
2026Q1	0001171200-26-000007	2026-05-05	84
2026Q2	0001171200-26-000010	2026-08-07	83

4. Coverage and adjustments

Price coverage at the latest filing: 99.2% 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.