

Evidence dossier - Jericho Capital Asset Management

GetCoattail manager profile: <https://getcoattail.com/manager/jericho-capital-asset-management> | CIK 0001525234 | Rank #32 of 149 tracked managers by reported 13F value.

Background: Founded: 2009 | HQ: New York, New York, US | Style: Long/short equity investing focused on global technology, media and telecommunications (TMT) | Key person: Josh Resnick

Background source: <https://www.insidermonkey.com/hedge-fund/Jericho+Capital+Asset+Management/483>

1. Latest filing snapshot (as reported)

Period end: 2026-06-30 Filed: 2026-08-14 Reported total value: \$12.1B Positions: 29 Top-10 concentration: 53.3% of reported value.

Ticker	Company	Weight	Reported value
FFIV	F5 Inc	7.28%	\$881M
APP	Applovin Corp	7.14%	\$864M
LYV	Live Nation Entertainment In	6.35%	\$768M
FOXA	Fox Corp	6.18%	\$748M
CORZ	Core Scientific Inc New	4.84%	\$586M
RDDT	Reddit Inc	4.79%	\$579M
MU	Micron Technology Inc	4.45%	\$539M
LSCC	Lattice Semiconductor Corp	4.13%	\$500M
FWONK	Liberty Media Corp Del	4.13%	\$499M
HOOD	Robinhood Mkts Inc	4.01%	\$485M

2. Hypothetical 13F-clone results

Window: 2016-11-14 to 2026-10-02 (40 filings). Cumulative: +704.9% CAGR: +23.50% SPY same window: cumulative +316.1%, CAGR +15.52%. Trailing CAGR - 10Y: n/a, 5Y: +22.16%, 3Y: +52.83%, 1Y: +15.34%. Max drawdown (month-end, approximate): -48.9%.

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	0001172661-16-004321	2016-11-14	33
2016Q4	0001172661-17-000754	2017-02-14	29
2017Q1	0001172661-17-001227	2017-05-15	28
2017Q2	0001172661-17-001685	2017-08-14	32
2017Q3	0001172661-17-002124	2017-11-14	27
2017Q4	0001172661-18-000783	2018-02-14	30
2018Q1	0001172661-18-001223	2018-05-15	24

2018Q2	0001172661-18-001662	2018-08-14	22
2018Q3	0001172661-18-002190	2018-11-14	23
2018Q4	0001172661-19-000861	2019-02-14	16
2019Q1	0001172661-19-001359	2019-05-15	27
2019Q2	0001172661-19-001856	2019-08-14	23
2019Q3	0001172661-19-002332	2019-11-14	18
2019Q4	0001172661-20-000857	2020-02-14	25
2020Q1	0001172661-20-001370	2020-05-15	26
2020Q2	0001172661-20-001833	2020-08-14	48
2020Q3	0001172661-20-002290	2020-11-16	45
2020Q4	0001172661-21-000748	2021-02-16	54
2021Q1	0001172661-21-001347	2021-05-17	53
2021Q2	0001172661-21-001825	2021-08-16	48
2021Q3	0001172661-21-002347	2021-11-15	42
2021Q4	0001172661-22-000784	2022-02-14	29
2022Q1	0001172661-22-001449	2022-05-16	21
2022Q2	0001172661-22-001983	2022-08-15	26
2022Q3	0001172661-22-002539	2022-11-14	24
2022Q4	0001172661-23-001328	2023-02-14	23
2023Q1	0001172661-23-002280	2023-05-15	28
2023Q2	0001172661-23-003139	2023-08-14	22
2023Q3	0001172661-23-004005	2023-11-14	23
2023Q4	0001172661-24-001432	2024-02-14	27
2024Q1	0001172661-24-002481	2024-05-15	28
2024Q2	0001172661-24-003524	2024-08-14	22
2024Q3	0001172661-24-005214	2024-11-14	24
2024Q4	0001172661-25-001193	2025-02-14	29
2025Q1	0001172661-25-002335	2025-05-15	23
2025Q2	0001172661-25-003480	2025-08-14	30
2025Q3	0001172661-25-005043	2025-11-14	30
2025Q4	0001172661-26-001142	2026-02-17	25
2026Q1	0001172661-26-002281	2026-05-15	23
2026Q2	0001172661-26-003815	2026-08-14	29

4. Coverage and adjustments

Price coverage at the latest filing: 98.6% 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.