

Evidence dossier - Kensico Capital Management

GetCoattail manager profile: <https://getcoattail.com/manager/kensico-capital-management> | CIK 0001113000 | Rank #84 of 149 tracked managers by reported 13F value.

Background: Founded: 2000 | HQ: Greenwich, Connecticut, U.S. | Style: Equity long/short, historically sector-diversified | Key person: Michael Lowenstein

Background source: <https://www.novus.com/blog/kensico-capital-increased-aum-performance>

1. Latest filing snapshot (as reported)

Period end: 2026-06-30 Filed: 2026-08-14 Reported total value: \$5.8B Positions: 25 Top-10 concentration: 86.1% of reported value.

Ticker	Company	Weight	Reported value
APP	Applovin Corp	28.12%	\$1.6B
HWM	Howmet Aerospace Inc	23.44%	\$1.4B
GOOGL	Alphabet Inc	9.25%	\$539M
FICO	Fair Isaac Corp	7.65%	\$446M
V	Visa Inc	5.57%	\$325M
AMZN	Amazon Com Inc	4.00%	\$233M
MSFT	Microsoft Corp	2.58%	\$150M
PGR	Progressive Corp	1.87%	\$109M
HLT	Hilton Worldwide Hldgs Inc	1.83%	\$107M
ICE	Intercontinental Exchange In	1.81%	\$106M

2. Hypothetical 13F-clone results

Window: 2016-11-14 to 2026-10-02 (40 filings). Cumulative: +278.2% CAGR: +14.41% SPY same window: cumulative +316.1%, CAGR +15.52%. Trailing CAGR - 10Y: n/a, 5Y: +14.75%, 3Y: +21.05%, 1Y: -24.65%. Max drawdown (month-end, approximate): -26.8%.

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	0000950123-16-022422	2016-11-14	31
2016Q4	0000950123-17-002401	2017-02-14	29
2017Q1	0000950123-17-005312	2017-05-15	26
2017Q2	0000950123-17-007940	2017-08-14	32
2017Q3	0000950123-17-010992	2017-11-14	27
2017Q4	0000950123-18-002437	2018-02-14	25
2018Q1	0000950123-18-005715	2018-05-15	29

2018Q2	0000950123-18-008915	2018-08-14	30
2018Q3	0000950123-18-011930	2018-11-14	29
2018Q4	0000950123-19-002152	2019-02-14	23
2019Q1	0000950123-19-005423	2019-05-15	23
2019Q2	0000950123-19-008324	2019-08-14	24
2019Q3	0000950123-19-011361	2019-11-14	24
2019Q4	0000950123-20-002527	2020-02-14	20
2020Q1	0000950123-20-005333	2020-05-15	26
2020Q2	0000950123-20-009060	2020-08-14	36
2020Q3	0000950123-20-012131	2020-11-16	30
2020Q4	0000950123-21-002777	2021-02-16	28
2021Q1	0000950123-21-007023	2021-05-17	30
2021Q2	0000950123-21-011401	2021-08-16	31
2021Q3	0000950123-21-015495	2021-11-15	35
2021Q4	0000950123-22-002975	2022-02-14	34
2022Q1	0000950123-22-006392	2022-05-16	36
2022Q2	0000950123-22-009432	2022-08-15	36
2022Q3	0000950123-22-012274	2022-11-14	32
2022Q4	0000950123-23-002586	2023-02-14	31
2023Q1	0000950123-23-005257	2023-05-15	28
2023Q2	0000950123-23-008069	2023-08-14	29
2023Q3	0000950123-23-010852	2023-11-14	24
2023Q4	0000950123-24-002507	2024-02-14	22
2024Q1	0000950123-24-005608	2024-05-15	23
2024Q2	0000950123-24-008752	2024-08-14	24
2024Q3	0000950123-24-011766	2024-11-14	26
2024Q4	0000950123-25-002738	2025-02-14	23
2025Q1	0000950123-25-005677	2025-05-15	24
2025Q2	0000950123-25-008306	2025-08-14	21
2025Q3	0001193125-25-282860	2025-11-14	23
2025Q4	0001193125-26-054531	2026-02-17	22
2026Q1	0001193125-26-226587	2026-05-15	20
2026Q2	0001193125-26-352121	2026-08-14	25

4. Coverage and adjustments

Price coverage at the latest filing: 97.7% 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.