

Evidence dossier - Sessa Capital

GetCoattail manager profile: <https://getcoattail.com/manager/sessa-capital> | CIK 0001595849 | Rank #80 of 149 tracked managers by reported 13F value.

Background: Founded: 2012 | HQ: New York, New York, US | Style: Value and special situations investing, concentrated long-biased equity portfolio | Key person: John Petry

Background source: https://www.sec.gov/Archives/edgar/data/1574085/000114420416089746/v435069_dfan14a.htm

1. Latest filing snapshot (as reported)

Period end: 2026-06-30 Filed: 2026-08-14 Reported total value: \$6.0B Positions: 30 Top-10 concentration: 83.8% of reported value.

Ticker	Company	Weight	Reported value
HUM	Humana Inc	24.76%	\$1.5B
WBD	Warner Bros Discovery Inc	13.45%	\$804M
KMB	Kimberly-Clark Corp	9.57%	\$572M
SHC	Sotera Health Co	8.03%	\$480M
PCG	Pg&E Corp	6.91%	\$413M
ALLY	Ally Finl Inc	6.52%	\$390M
COF	Capital One Finl Corp	5.23%	\$313M
ILMN	Illumina Inc	3.29%	\$197M
TFX	Teleflex Incorporated	3.24%	\$193M
MICC	Magnum Ice Cream Co Nv	2.79%	\$167M

2. Hypothetical 13F-clone results

Window: 2016-11-14 to 2026-10-02 (40 filings). Cumulative: +1007.0% CAGR: +27.55% SPY same window: cumulative +316.1%, CAGR +15.52%. Trailing CAGR - 10Y: n/a, 5Y: +19.45%, 3Y: +29.97%, 1Y: +40.74%. Max drawdown (month-end, approximate): -37.8%.

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	0001398344-16-020751	2016-11-14	28
2016Q4	0001398344-17-002071	2017-02-14	30
2017Q1	0001398344-17-006441	2017-05-15	31
2017Q2	0001398344-17-010307	2017-08-14	38
2017Q3	0001398344-17-014705	2017-11-14	35
2017Q4	0001398344-18-002344	2018-02-14	25
2018Q1	0001398344-18-007590	2018-05-15	24

2018Q2	0001398344-18-011846	2018-08-14	24
2018Q3	0001398344-18-016580	2018-11-14	19
2018Q4	0001398344-19-002961	2019-02-14	16
2019Q1	0001398344-19-008956	2019-05-15	13
2019Q2	0001398344-19-014414	2019-08-14	19
2019Q3	0001398344-19-020357	2019-11-14	19
2019Q4	0001398344-20-003585	2020-02-14	20
2020Q1	0001398344-20-010563	2020-05-15	23
2020Q2	0001398344-20-015875	2020-08-14	23
2020Q3	0001398344-20-022733	2020-11-16	23
2020Q4	0001398344-21-003526	2021-02-16	20
2021Q1	0001398344-21-010967	2021-05-17	21
2021Q2	0001398344-21-016322	2021-08-16	48
2021Q3	0001398344-21-021557	2021-11-15	40
2021Q4	0001398344-22-003265	2022-02-14	38
2022Q1	0001398344-22-009768	2022-05-16	38
2022Q2	0001398344-22-015652	2022-08-15	30
2022Q3	0001398344-22-022079	2022-11-14	30
2022Q4	0001398344-23-003357	2023-02-14	31
2023Q1	0001398344-23-009828	2023-05-15	34
2023Q2	0001398344-23-014847	2023-08-14	18
2023Q3	0001398344-23-020700	2023-11-14	25
2023Q4	0001398344-24-003160	2024-02-14	23
2024Q1	0001398344-24-009705	2024-05-15	27
2024Q2	0001398344-24-014687	2024-08-14	27
2024Q3	0001398344-24-020398	2024-11-12	28
2024Q4	0001398344-25-002891	2025-02-14	25
2025Q1	0001398344-25-009631	2025-05-15	29
2025Q2	0001398344-25-015268	2025-08-13	28
2025Q3	0001398344-25-020983	2025-11-14	27
2025Q4	0001398344-26-003281	2026-02-17	27
2026Q1	0001398344-26-009306	2026-05-15	31
2026Q2	0001398344-26-014642	2026-08-14	26

4. Coverage and adjustments

Price coverage at the latest filing: 96.6% 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.