Social Arbitrage Fund

Pioneering modern data for a modern market

TickerTrends Timeline

Platform Launch
TickerTrends data terminal public launch and Social Arbitrage Fund set up

Sub Strategy Automation & Expand Web Scraping Coverage
Integrate quantitative strategy as a limited portion of live trading, expand web scraping coverage to collect larger critical mass textual data sets

2024 H1

2025 H1

2023 H2

2024 H2

Fund Onboarding, Data Source Expansion, & Asset Management Live
Social Arbitrage Fund and fund of fund managed account live trading, team expansion, fund outreach and onboarding, new data sources such as X, Wikipedia and more - increased ticker coverage (20,000+)

Expansion of Proprietary Edge & Proprietary Datasets
Launch new proprietary data sets and scores by expanding data collection products, focusing on innovative and expansive alternative sources, integration of these data sources to significantly boost predictive accuracy at scale
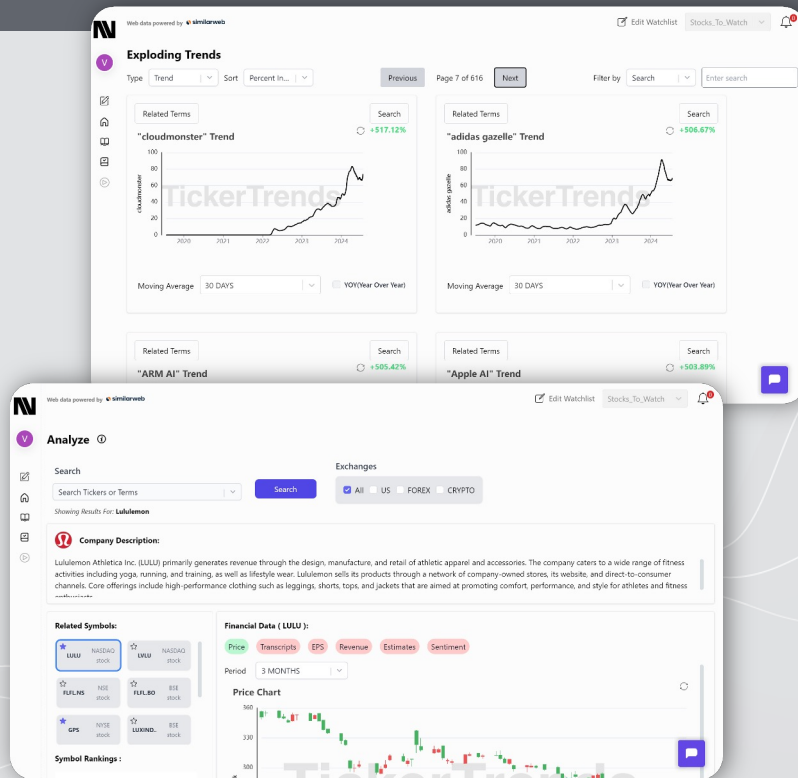
TickerTrends Platform

Subscribers access a broad array of data sources ranging from:

+ Consumer behavior
+ Social sentiment
+ Economic trends
+ Corporate insights
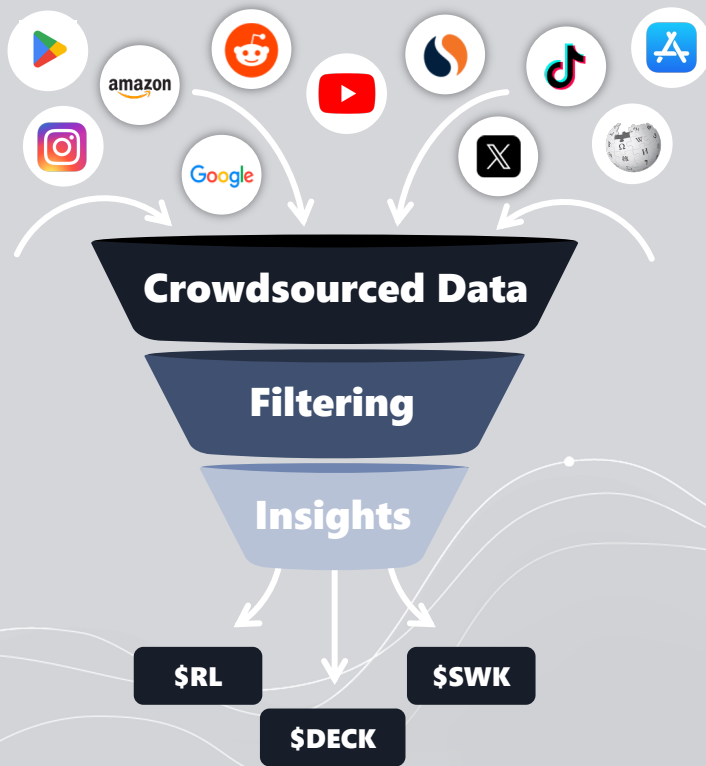
...and continuously expanding

Our Investment Approach

The **Social Arbitrage Fund** harnesses the power of diverse alternative data sources to identify trends in financial markets

We believe alternative data sources can be an early predictor of sales, earnings, and stock prices

Crowdsourced Data

Filtering

Insights

$RL

$DECK

$SWK

Investment Process

Early Trend Detection

Consumer point-of-purchase data is often a trailing indicator

We monitor the consumer pre-purchase journey

We believe a mosaic of social, consumer, and corporate data is an earlier and stronger indicator of:

Fundamental company catalysts

Market rotations

Long-term macroeconomic trends

Sector trends

Consumer Discovery → Consumer Research → Consumer Discussion → Point Of Purchase

Social Arbitrage Fund Strategy

Other Funds

Investment Process

Risk Management

Traditionally estimated by historical price action and options implied volatility

We've found social sentiment indicators within our alternative data sources to be even more informative of future stock volatility

Assessing risk with this unique lens gives us a distinct edge

Historical Price Correlation and Volatility

RISK

Expected Future Risk

Social Sentiment Indicators

Options Implied Volatility

Investment Process

Portfolio Construction

We size positions according to the opportunity signal strength and risk

We exit positions when the trend is fading, typically indicated by our data or saturation signals from corporate filings, retail and institutional investors

Risk Management

We utilize a comprehensive options tail hedging strategy to minimize idiosyncratic company risks

We utilize index options, futures and short ETF positions to limit undesired market and sector risks

Strategy Details

Overview

Style:
+ Discretionary Long / Short

Equity selection based on:
+ Proprietary alternative data indicators

Universe:
+ U.S. & International equities and options
+ All market capitalizations and sectors
  + Focus on Consumer and Technology

Investment Duration:
+ 1-4 month average

Portfolio Size:
+ 15-30 core positions
  + Can be fewer should there be less opportunity in the market

Risk Limits

+ Position max risk target <10% AUM
+ Sector max risk target <40% AUM
+ Directional exposure max +/- 100% AUM
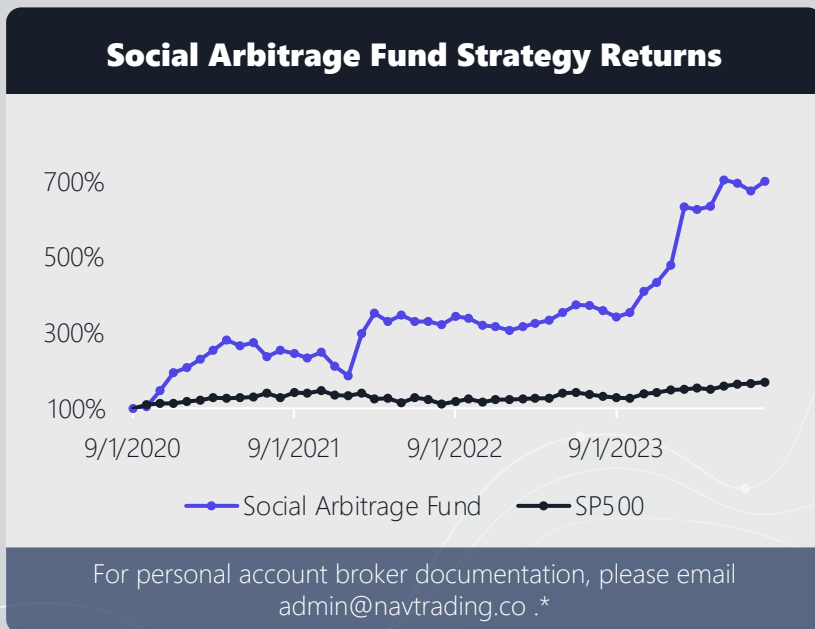+ Average Directional Exposure +10-20%

Liquidity & Leverage

+ Discretionary holding of significant cash/cash equivalents during unfavorable market conditions

Historical Returns

Period	48 months
Total Return	600.48%
Sortino*	3.92
Sharpe*	1.21
Annualized Return	62.69%
Annualized Volatility	47.08%

*Values annualized

Social Arbitrage Fund Strategy Returns

For personal account broker documentation, please email admin@navtrading.co .*

* Strategy returns are from a personal account that predates the fund.

Live Returns – SAF & Managed Fund

2024				
Managed Account		**Social Arbitrage Fund**		
April	**May**	**June**	**July**	**August**
+1.28%	**+11.05%**	**-0.59%**	**-3.87%**	**+3.65%**

Monthly Live Trading History

Live Returns — SP500
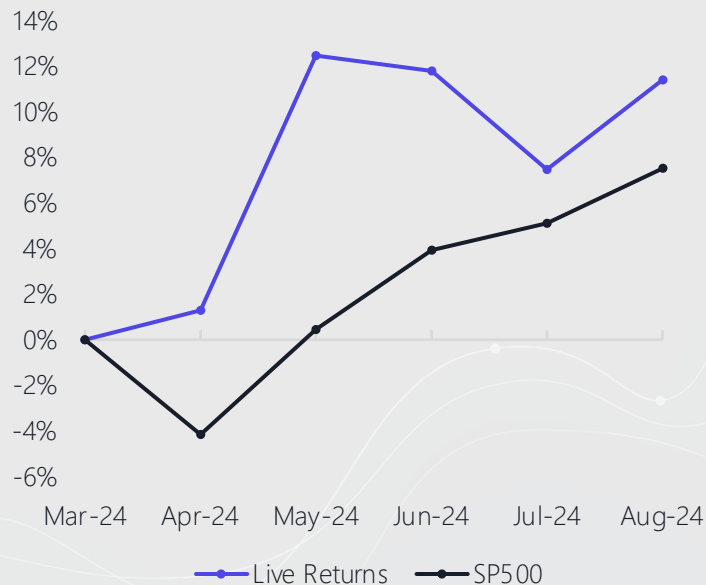
Trade Highlights

$RL

Thesis:

+ Abnormal quarterly sales growth & alignment with consumer interests in luxury brands

What trends were we seeing:

+ Increase in organic category social interest, rising purchase and purchase intent, sector growth

Exit:

+ Slow down in sales growth seen in subsequent months and information saturation based on investor expectations post earnings

Risk Management:

+ Short duration call options with limited equity exposure

$CELH

Thesis:

+ Long term social traction and consumer adoption, alignment with fitness trends

What trends were we seeing:

+ Substantial increases in product purchases and distribution, unique social adoption, discussion and influencer driven marketing / advertising strategies

Exit:

+ Limit in distribution expansion, thesis saturation in retail investor and public analyst coverage

Risk Management:

+ Continuous long term equity exposure combined market ETF hedges, sizing adjusted for product adoption growth, short duration call options for surprised earnings periods

Trade Lessons

$LEVI

Trade story:

+ Levi's saw growing social traction after Beyoncé's "Cowboy Carter" album inspired a broad movement towards jeans and western-style clothing

Outcome:

+ Levi's Wholesale revenue for the quarter continued to drag on broader top-line figures, which couldn't meet high earnings expectations after a double-digit run up in the equity price.

Strategy Adjustments:

+ Developed a system to model hidden market expectations based on a combination of various metrics leading up to the earnings release date

$LULU

Trade story:

+ Lululemon has benefited from broader trends in the athleisure market being an incumbent player that has continuously grown

Outcome:

+ Revenue growth was reflected in Lululemon earnings release; however, the share price was already priced for the reported level of growth and social adoption

Strategy Adjustments:

+ Integrate a deeper element of continuous company guidance tracking as a larger portion of the position holding and evaluation process

Fund Facts

- Launched: April 2024

- Minimum Investment: $200,000

- Management Fee: 2%

- Performance Fee: 20%*

- Lockup Period: 12 Months

- Prime Broker: Interactive Brokers

- Fund Administrator: Repool

- Bank: Blue Ridge Bank

- Compliance: Aspect Advisors

- Accounting: Michael Coglianese CPA*

*With high-water mark clause

Officers

Adrien Navarre
CEO, Founder

Adrien is the CEO and founder of TickerTrends. He has 5 years of fintech experience involving developing software for quantitative capital management, data infrastructure and digital assets. He previously worked on computer vision and machine learning research at Anantak Robotics.

Vinit Parikh
Senior Quantitative Analyst & Risk Officer

Vinit is the Social Arbitrage Fund's Quantitative Analyst & Risk Officer. He previously founded Partridge Capital, LLC, a Long/Short hedge fund. He also has 6 years of professional experience across Prudential Financial, SVP Global, and BNY Mellon. Vinit earned a B.S in Applied Mathematics and Economics from UC Berkeley.

Team and Location

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Team				Location
Core Team	**Officers**	**Partners**		
Alex Lee	Adrien Navarre	Jack Atlasov		
Rokihmul Umam		Cole Youngmark		
Ryan Mckinstry	Vinit Parikh	Nitin Gupta		2550 Pacific Ave #700, Dallas, TX 75226, Office 867
Zheng Shi				