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# 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

## Asset Management Live & Further Strategy Automation

Social Arbitrage Fund live trading and fund of fund managed account, team expansion and increased focus on quantitative strategy

2024 Q1

2024 Q3

2023 Q4

2024 Q2

## Fund Onboarding & Data Source Expansion

Fund outreach and onboarding, new data sources such as X, Wikipedia and more  
Increased company coverage ( 10,000+ )

## Integrate Automated Sub Strategies & Expand Web Scraping Coverage

Integrate quantitative strategy as a limited portion of live trading, increase web scraping coverage to increase information edge

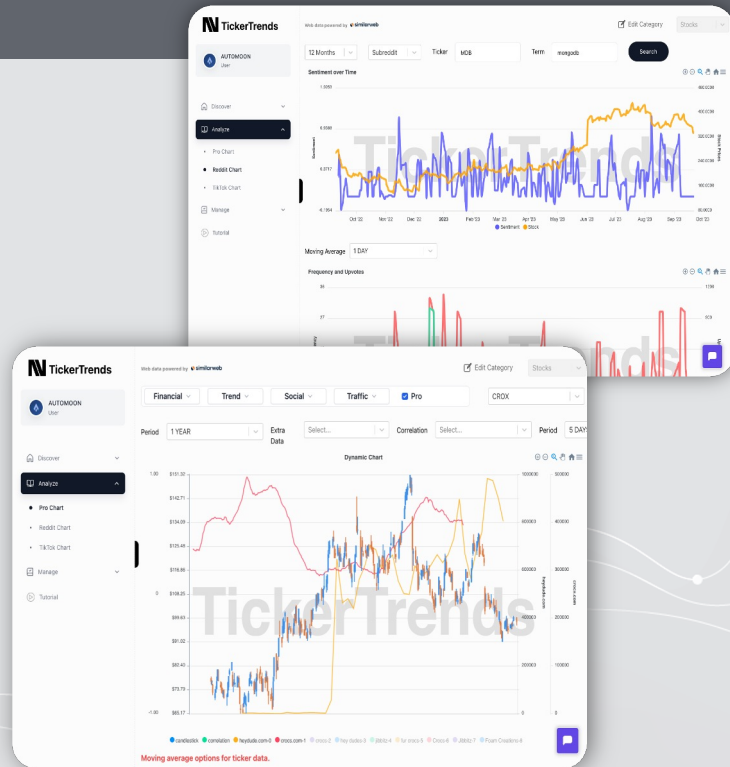
# TickerTrends Platform



**Subscribers access a broad array of data sources ranging from:**

- + Consumer behavior
- + Social sentiment
- + Economic trends
- + Corporate insights

...and continuously expanding

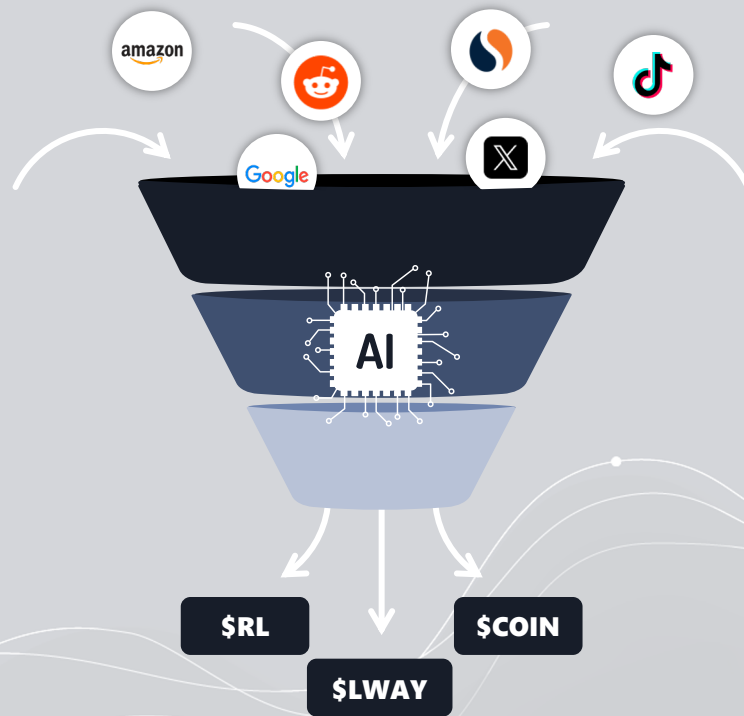


# Our Investment Approach



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



# 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



# 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. 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



## Liquidity & Leverage

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

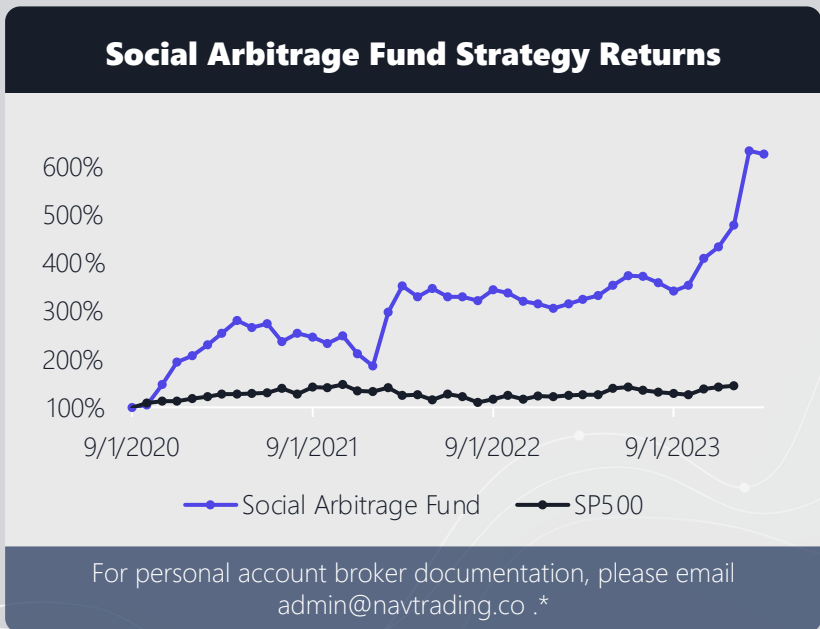


# Returns



Period	42 months
Total Return	526.75%
Sortino*	4.04
Sharpe*	1.23
Annualized Return	69.46%
Annualized Volatility	49.41%

\*Values annualized



For personal account broker documentation, please email [admin@navtrading.co](mailto:admin@navtrading.co) .\*

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

# 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



## \$COST

### Trade story:

- + Costco experienced significant membership growth after positive reception to a change in membership structure and rules

### Outcome:

- + Our Costco thesis was demonstrated in the market, however after success in the initial earnings period, a failure to adjust portfolio positioning from weaker membership trends caused exposure to low guidance in the following earnings period

### Strategy Adjustments:

- + Prevent earlier positioning from guiding or influencing future holdings, a stricter outlook on current positions



## \$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 filings; however, market expectations were in-line if not exceeding reported numbers and social adoption

### Strategy Adjustments:

- + Integrate a deeper element of continuous company guidance 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



**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 cryptocurrencies. He previously worked on computer vision and machine learning research at Anantak Robotics.



**Vinit Parikh**  
Financial Analyst

Vinit is the Arbitrage Fund's Senior Financial Analyst and Risk Officer. He previously founded Partridge Capital, LLC, a Long/Short hedge fund. He also has 3 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



## Team

### Core Team

Alex Lee

Rokihmul Umam

Ryan Mckinstry

Zheng Shi

### Officers

Adrien Navarre

Vinit Parikh

### Partners

Nolan Antonucci

Greg Levin

Aaron Hainaut



## Location



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# Subscribe Capital

Schedule a Meeting: [admin@navtrading.co](mailto:admin@navtrading.co)

\* Requirements: [Investor Accreditation](#) & [Qualified Client](#)