LikeFolio

CONSUMER DEMAND DATA FOR FUNDS

Read Main Street before Wall Street prices it in.

We measure what people say they are buying, searching for and worrying about, across social media and search, every day. Revenue is millions of buying decisions added up, and we watch those decisions form weeks before the company reports them.

COVERAGE

500+
public companies

2,300+
brands and products, read on their own

141
consumer behavior trends

10 yrs
of daily history

What it predicts, and what it earned

17 of 19
quarters where the strongest demand group out-surprised the weakest on revenue, by 3.0 points on average

1.35
Sharpe, market-neutral long/short, about 22% a year

1.31
Sharpe, long-only, top demand names

1.30
Sharpe, sector rotation, top six against bottom six

Backtested on 471 companies, February 2022 to October 2026, net of a 10 basis point cost on every dollar traded. Demand is always measured before the company reports.

WAYS FUNDS USE IT

Revenue nowcast
Read the quarter before the print.

Earnings surprise
Demand against consensus points to the beat or the miss.

KPI reads
Bookings, subscribers and same-store sales, early.

Stock selection
A demand factor that adds to the usual ones.

Sector rotation
Tilt toward the sectors consumers are moving to.

Brand-level detail
Follow iPhone or Olive Garden, not just the ticker.

FOR QUANT TEAMS

A factor you can rebuild yourself.

Daily point-in-time data with every formula published, so your team can test our method before trusting it.

- **Quant whitepaper:** six strategies, costs, capacity and what did not work
- **Replication kit:** our exact method, run on your trial data
- **Trial data** through the API, in your own backtest

FOR DISCRETIONARY TEAMS

An early read on the names you own.

Know when demand for a brand is turning, weeks before the quarter shows it, with alerts when complaints spike.

- **Casebook:** calls sent to fund clients before the move and live on Schwab Network, with charts
- **Demand notes** on the companies in your book
- **Research team:** ask about any brand or company and get a custom report
- **Alerts** when demand or concern moves sharply

All performance figures are hypothetical and backtested: they were constructed with the benefit of hindsight, do not represent actual trading, and do not reflect all the costs, constraints and risks of live trading. Past and backtested performance is not indicative of future results. LikeFolio is a research and data company and is not a registered broker, dealer or investment adviser. This evaluation was prepared by LikeFolio and has not been independently verified. Nothing here is an offer or a recommendation to buy or sell any security.

data.likefolio.com
Ask for the whitepaper or a trial.