



LikeFolio Investor Sentiment Data Feed

Product Overview

Using our partnership with Twitter, we track every mention of every US company's tickers. So while most of LikeFolio products look at consumer brand mentions ('I am buying the new iPhone'), this product looks at investor mentions ("I am buying \$AAPL here"). We track total number of mentions as well as bullish vs bearish mentions.

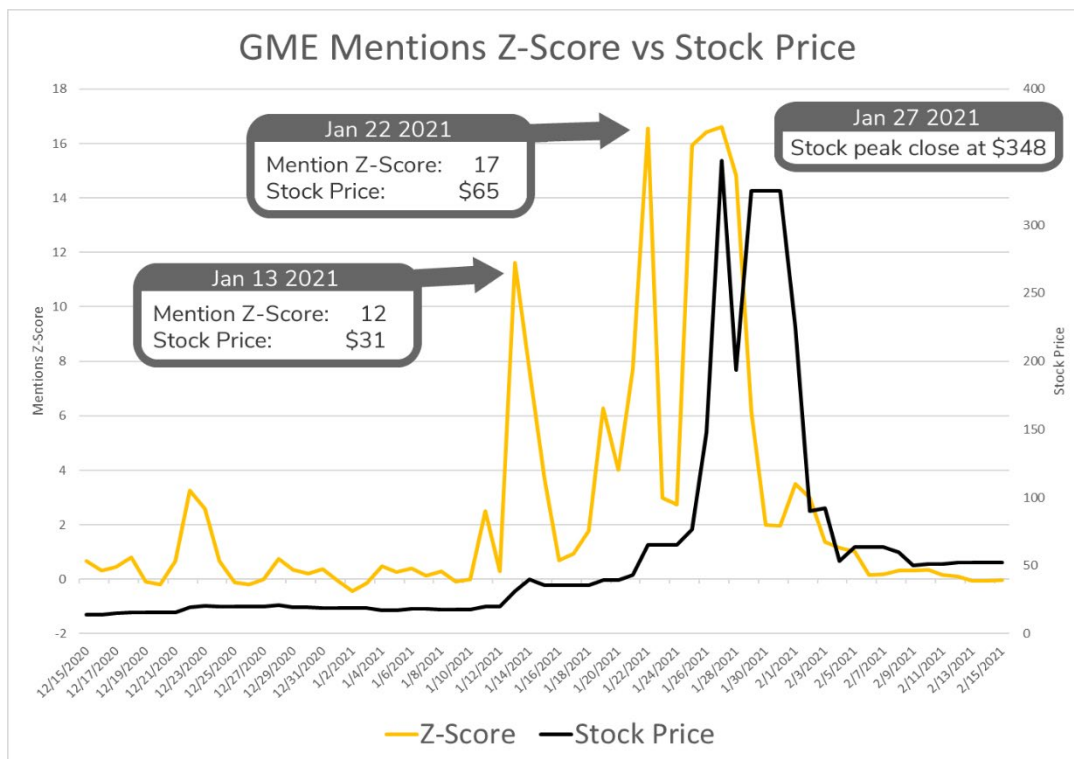
Coverage

We effectively cover every US ticker. As of June 1, 2022, that was 28,132

All data goes back to Jan 1, 2012 and is kept up to date in real-time. The lag between a tweet being published and it being accounted for in our dataset in less than 3 seconds.

Use Case

While we do offer bullish vs bearish analysis for each ticker, the primary use-case is total mention volume as it relates to future volatility. This was best demonstrated during the early 2021 "meme stock" short squeeze of GME, AMC, and other names. Notice below the Z-score of mentions hit almost 12 on Jan 13, 2021, a day prior to the initial jump to nearly \$40. Then on Jan 22, 2021 it hit 16.6 while the stock was at \$65. Days later the stock was trading well over \$300 per share. Then the Z-score fell, and the stock followed.



Similar patterns are seen in AMC, BBBY, and many others.

Today, brokers use this data to inform their risk departments of possible over-leverage situations, and funds use it to spot opportunities and threats.

Delivery Options

We offer a variety of delivery options.

- 1) Daily report of stocks with higher than normal mention counts
- 2) Data feed using CSV files in AWS S3 buckets, updated daily
- 3) API feed with ability to call any ticker, or get lists of top mention movers in real-time, up to the minute.

Data Structure

There are 3 metrics we track for each ticker:

- Mentions: total number of investor mentions of this ticker
- Bullish mentions: filtered to only include mentions expressing bullish sentiment
- Bearish mentions: filtered to only include mentions expressing bearish sentiment

Trial

Full historical data is available for testing daily moves. For intra-day moves, access to the real-time API can be granted for a limited time.

Questions?

Contact LikeFolio co-founder Landon Swan at Landon@LikeFolio.com