

Orbisa US Equity Market Spotlight

21 July 2021

For more information please contact sales@orbisa.com

On Loan Summary

Day on day summary of loan balances by fee band

| | Loan Value (USD) | Loan Value Previous (USD) | DoD (%) |
|---------------------|------------------|---------------------------|---------|
| Total | 568,119,072,888 | 554,425,772,491 | +2.47 |
| Hotness Indicator 1 | 508,321,073,856 | 494,783,033,928 | +2.74 |
| Hotness Indicator 2 | 46,764,275,341 | 46,488,504,119 | +0.59 |
| Hotness Indicator 3 | 13,033,723,691 | 13,154,234,444 | -0.92 |

Top Movers – Utilization

Securities with the largest increase in utilization day on day

| Security Description | Ticker | Util (%) | Hotness Ind | Lendable Qty | Util DoD (%) |
|---|--------|----------|-------------|--------------|--------------|
| AETHLON MEDICAL INC COM | AEMD | 96.06 | 3 | 1,027,568 | +84.55 |
| EATON VANCE SR FLTG RATE TRUST COM | EFR | 99.80 | 3 | 227,966 | +43.05 |
| ESTABLISHMENT LABS HLDGS INC COM NPV | ESTA | 39.14 | 1 | 825,464 | +36.34 |
| JAKKS PACIFIC INC COM (POST REV SPLT) | JAKK | 54.97 | 2 | 947,409 | +31.41 |
| AZURRX BIOPHARMA INC COM | AZRX | 93.06 | 3 | 3,711,596 | +26.98 |
| KRANESHARES TR QUADRATIC INT RTE VOL & INF | IVOL | 33.93 | 2 | 1,260,108 | +26.48 |
| PROSHARES TRUST II ULTA BLOMBERG CRUD OIL(P/S) | UCO | 63.68 | 2 | 207,300 | +25.66 |
| AEHR TEST SYSTEMS COM | AEHR | 87.28 | 2 | 1,999,675 | +21.07 |
| ARDELYX INC COM | ARDX | 52.78 | 1 | 20,113,191 | +19.83 |
| JAMES HARDIE INDUSTRIES PLC SPON ADR EACH REP 1 CDI | JHX | 70.15 | 2 | 192,434 | +19.39 |

Top Movers – Hotness

Securities with an increase in hotness week on week

| Security Description | Ticker | Hotness Ind | Hotness Ind Previous | Lendable Qty | Util (%) | Loan Qty WoW |
|--|--------|-------------|----------------------|--------------|----------|--------------|
| TEMPEST THERAPEUTICS INC COM | TPST | 3 | 2 | 285,170 | 91.85 | +145,277 |
| 10X CAP VENTURE ACQ CORP COM CL A | VCVC | 3 | 2 | 1,379,809 | 98.75 | +89,800 |
| BLACKROCK ENHANCED EQT DIV TRUST BLACKROCK DIV ACHIV TRST CL | BDJ | 3 | 2 | 2,794,530 | 6.22 | +156,500 |
| HUANENG POWER INTERNATIONAL INC SPON ADR(REP 40'H'ORD SHS) | HNP | 3 | 2 | 229,959 | 58.08 | +29,900 |
| BANK OF MONTREAL MICROSECTORS US BIG OIL IND | NRGU | 3 | 2 | 82,482 | 43.04 | +33,800 |
| DOXIMITY INC COM CL A | DOCS | 3 | 2 | 5,511,591 | 4.01 | -3,612 |
| ATAI LIFE SCIENCES NV COM | ATAI | 3 | 2 | 1,247,858 | 12.08 | +68,900 |
| INVESCO EXCHANGE TRADED FD TR II S&P SMALLCAP LOW VOLATILITY | XSLV | 3 | 2 | 9,276,895 | 0.31 | +27,200 |
| ASTRAZENECA SPON ADR EACH REP 0.50 ORD | AZN | 2 | 1 | 203,443,302 | 88.39 | +21,830,523 |
| WAL-MART DE MEXICO SAB DE CV SPON ADR REP 10'V'SHS NPV | WMMVY | 2 | 1 | 248,090 | 30.43 | +24,354 |

Sector Update

Day on day summary of loan balances by Sector

| Sector Name | Loan Value (USD) | Loan Value Previous (USD) | Delta (%) |
|------------------------|------------------|---------------------------|-----------|
| Information Technology | 150,521,159,742 | 147,484,186,325 | +2.06 |
| Consumer Discretionary | 84,266,175,618 | 82,001,622,870 | +2.76 |
| Health Care | 78,598,265,817 | 77,389,478,863 | +1.56 |
| Financials | 53,575,228,517 | 51,930,114,752 | +3.17 |
| Communication Services | 49,365,218,453 | 47,997,637,199 | +2.85 |
| Industrials | 47,570,873,498 | 46,466,361,767 | +2.38 |
| Real Estate | 30,092,822,876 | 28,960,002,000 | +3.91 |
| Consumer Staples | 22,809,947,951 | 22,734,545,174 | +0.33 |
| Materials | 16,939,399,486 | 16,369,922,958 | +3.48 |
| Energy | 15,823,088,317 | 15,479,846,600 | +2.22 |
| Utilities | 10,652,447,317 | 9,859,701,992 | +8.04 |