

Orbisa US Equity Market Spotlight

21 October 2021

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On Loan Summary

Day on day summary of loan balances by fee band

	Loan Value (USD)	Loan Value Previous (USD)	DoD (%)
Total	579,466,784,122	573,963,480,058	+0.96
Hotness Indicator 1	536,714,417,416	531,405,647,054	+1.00
Hotness Indicator 2	29,565,598,813	29,226,437,925	+1.16
Hotness Indicator 3	13,186,767,894	13,331,395,079	-1.08

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	Ticker	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
SSE PLC SPON ADR REP 1 ORD	SSEZY	50.89	3	412,027	+40.94
ALSET EHOME INTERNATIONAL INC COM	AEI	58.24	3	2,234,692	+39.66
BLACK STONE MINERALS LP COM UNIT REPSTG LTD PARTNER	BSM	64.85	1	313,334	+38.13
CONCORD ACQUISITION CORP COM CL A	CND	100.00	2	333,800	+35.76
INTERCONTINENTAL HOTELS GROUP SPON ADS EACH REP 1 ORD SHS	IHG	46.38	1	324,720	+30.26
ATEA PHARMACEUTICALS INC COM	AVIR	45.03	1	7,995,589	+29.00
USA COMPRESSION PARTNERS LP COM UNIT LTD PARTNER INTS	USAC	99.45	2	386,220	+28.90
FORTESCUE METALS GROUP LTD SPON ADR EACH REP 2 ORD SHS	FSUGY	60.21	3	148,481	+26.06
BANK RAKYAT INDONESIA UNSP ADR EACH REPR 50 ORD	BKRKY	43.62	3	2,225,971	+21.07
AEYE INC COM CL A	LIDR	99.36	3	1,547,276	+20.71

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
WAITR HOLDINGS INC COM	WTRH	3	2	19,904,988	98.70	+10,216,392
CMS ENERGY CORP 5.875% JR SUB NTS 2078 15/1	CMSC	3	1	2,327,898	5.28	+77,100
GS ACQUISITION HOLDINGS CORP II COM CL A		3	1	1,607,536	24.42	-969,800
NEXTERA ENERGY CAPITAL HLDGS INC 5.25% NTS 01/06/76	NEE PR K	2	1	1,908,251	2.45	+2,300
CMS ENERGY CORP 5.875%JNR SUB NTS 2079	CMSD	2	1	4,619,635	2.13	+88,500
VYNE THERAPEUTICS INC COM (PST REV SPLT)	VYNE	2	1	3,157,970	69.93	+557,541
MIDWEST HLDG INC COM (PST REV SPLT)	MDWT	2	1	108,572	57.01	+47,400
FIRST REPUBLIC BANK SAN FRANCISCO 4% DEP SHS REP 1/40TH PFD	FRBSP	2	1	6,016,106	4.60	+127,500
JPMORGAN CHASE & CO. 4.2% DEP SHS REPSTG 1/400T	JPMML	2	1	14,304,767	3.47	-36,300
PROSHARES TRUST ULTRAPRO SHRT RUSSELL 2000	SRTY	3	2	680,499	95.43	+231,800

Sector Update

Day on day summary of loan balances by Sector

Sector Name	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Information Technology	152,098,963,099	151,962,246,881	+0.09
Consumer Discretionary	88,537,473,148	87,856,848,388	+0.77
Health Care	66,198,458,385	65,459,604,635	+1.13
Financials	59,692,030,566	58,669,523,216	+1.74
Industrials	54,098,993,328	53,351,329,246	+1.40
Communication Services	49,228,921,505	48,709,771,793	+1.07
Real Estate	29,855,705,473	29,279,441,419	+1.97
Consumer Staples	21,468,677,815	21,083,412,980	+1.83
Energy	20,345,482,201	20,245,448,218	+0.49
Materials	19,964,625,991	19,748,288,811	+1.10
Utilities	10,888,999,831	10,687,215,395	+1.89