

Orbisa US Equity Market Spotlight

22 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	580,386,604,041	579,466,784,122	+0.16
Hotness Indicator 1	540,371,124,635	536,714,417,416	+0.68
Hotness Indicator 2	27,207,227,726	29,565,598,813	-7.98
Hotness Indicator 3	12,808,251,681	13,186,767,894	-2.87

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	Ticker	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
ORPHAZYME A/S SPON ADS REP 1 ORD SHS	ORPH	74.55	3	985,911	+30.03
VIVID SEATS INC COM CL A	SEAT	74.70	3	556,466	+28.61
GRAVITY CO LTD SPON ADS EA REP 1 ORD	GRVY	42.14	2	91,909	+27.95
WISEKEY INTERNATIONAL HLDG LTD SPON ADS EACH REP 5 ORD SHS	WKEY	93.60	3	406,015	+21.99
AVALO THERAPEUTICS INC	AVTX	25.33	1	3,599,138	+18.72
METEN HOLDING GROUP LTD COM	METX	60.94	3	9,019,899	+16.79
SK TELECOM ADR EACH REPR 0.11111 SHS	SKM	41.08	1	7,184,527	+15.63
IONQ INC COM	IONQ	89.97	3	3,728,003	+15.15
NEW FORTRESS ENERGY INC COM	NFE	64.81	1	14,257,032	+14.21
ATI PHYSICAL THERAPY INC COM CL A	ATIP	98.23	2	3,079,109	+13.91

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	20,125,373	98.45	+10,433,192
CMS ENERGY CORP 5.875% JR SUB NTS 2078 15/1	CMSC	3	1	2,335,425	5.69	+87,500
BLACKROCK SCIENCE & TECH TR II COM SHS BEN INT	BSTZ	2	1	227,564	15.56	+24,900
NEXTERA ENERGY CAPITAL HLDGS INC 5.25% NTS 01/06/76	NEE PR K	2	1	1,911,983	2.38	+3,900
VYNE THERAPEUTICS INC COM (PST REV SPLT)	VYNE	2	1	2,951,203	54.49	-38,493
FIRST REPUBLIC BANK SAN FRANCISCO 4% DEP SHS REP 1/40TH PFD	FRBSP	2	1	6,019,608	4.43	+110,100
MIDWEST HLDG INC COM (PST REV SPLT)	MDWT	2	1	109,028	72.09	+62,900
CMS ENERGY CORP 5.875%JNR SUB NTS 2079	CMSD	2	1	4,623,108	2.02	+88,700
PROSHARES TRUST ULTRAPRO SHRT RUSSELL 2000	SRTY	3	2	667,399	90.53	+256,800
TATA MOTORS LIMITED ADR EA REP 5 ORD	TTM	2	1	8,561,820	84.09	-767,132

Sector Update

Day on day summary of loan balances by Sector

Sector Name	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Information Technology	151,639,994,649	152,098,963,099	-0.30
Consumer Discretionary	88,688,764,424	88,537,473,148	+0.17
Health Care	66,566,969,755	66,198,458,385	+0.56
Financials	60,936,349,805	59,692,030,566	+2.08
Industrials	54,193,135,290	54,098,993,328	+0.17
Communication Services	49,750,039,402	49,228,921,505	+1.06
Real Estate	29,971,196,304	29,855,705,473	+0.39
Consumer Staples	21,315,388,188	21,468,677,815	-0.71
Energy	19,673,609,046	20,345,482,201	-3.30
Materials	19,624,311,526	19,964,625,991	-1.70
Utilities	10,850,369,568	10,888,999,831	-0.35