

Orbisa US Equity Market Spotlight

25 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	584,498,542,171	580,386,604,041	+0.71
Hotness Indicator 1	544,218,810,155	540,371,124,635	+0.71
Hotness Indicator 2	28,034,847,945	27,207,227,726	+3.04
Hotness Indicator 3	12,244,884,070	12,808,251,681	-4.40

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	Ticker	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
FIRST TR EXCHANGE TRADED FD VIII FT CBOE VEST U S EQ BUFR S	BUFR	88.68	3	66,986	+67.93
FANGDD NETWORK GROUP LTD SPON ADS EA REP 25 ORD SHS	DUO	94.50	3	701,075	+61.84
ALZAMEND NEURO INC COM	ALZN	90.18	2	1,035,242	+61.16
COMSOVEREIGN HOLDING CORP COM (POST REV SPLT)	COMS	85.29	2	2,556,100	+57.27
INVESCO EXCHANGE TRADED SELF IDX FTBULLETSHARES 2023 CORP BD E	BSCN	79.05	2	113,100	+52.03
SONIM TECHNOLOGIES INC COM (POST REV SPLT)	SONM	98.17	2	894,848	+44.35
SALEM MEDIA GROUP INC 'A'COM	SALM	35.08	1	1,062,150	+31.18
HARMONY BIOSCIENCES HLDGS INC COM	HRMY	39.23	1	7,571,966	+30.48
JUST EAT TAKEAWAY.COM N.V SPON ADS EAC RP 0.1 SHS(P/S)	GRUB	52.40	2	6,522,338	+26.40
VACCINEX INC COM	VCNX	88.31	3	1,012,572	+22.73

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	19,291,856	98.32	+7,772,792
SHAPEWAYS HOLDINGS INC COM	SHPW	3	2	192,314	100.00	+145,914
JPMORGAN CHASE & CO. DEP REP 1/400TH 5.75% PFD	JPMLL	2	1	5,996,800	1.54	+3,600
FIRST REPUBLIC BANK SAN FRANCISCO 4.250% DEP SHS REP 1/40TH I	FRCLP	2	1	3,923,218	1.34	-15,800
AEGON FUNDING COMPANY LLC 5.1% SUB NTS DUE 15/12/49	AEFC	3	2	8,122,220	0.79	+7,700
NEXTERA ENERGY CAPITAL HLDGS INC 5.25% NTS 01/06/76	NEE PR K	2	1	1,912,243	2.59	+11,600
NOMURA HOLDINGS INC. ADR REP 1 ORD NPV(BNY)	NMR	2	1	1,768,410	73.47	+545,700
FUJITSU UNSP ADR EACH REP 0.2 ORD	FJTSY	2	1	414,576	10.45	-32,700
CMS ENERGY CORP 5.875%JNR SUB NTS 2079	CMSD	2	1	4,622,499	2.25	+38,800
PROSHARES TRUST ULTRAPRO SHRT RUSSELL 2000	SRTY	3	2	626,199	96.49	+251,400

Sector Update

Day on day summary of loan balances by Sector

Sector Name	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Information Technology	152,532,898,049	151,639,994,649	+0.59
Consumer Discretionary	88,931,772,259	88,688,764,424	+0.27
Health Care	67,515,012,584	66,566,969,755	+1.42
Financials	61,661,308,977	60,936,349,805	+1.19
Industrials	54,220,232,521	54,193,135,290	+0.05
Communication Services	49,340,698,517	49,750,039,402	-0.82
Real Estate	30,504,498,088	29,971,196,304	+1.78
Consumer Staples	21,148,759,101	21,315,388,188	-0.78
Materials	20,471,320,708	19,624,311,526	+4.32
Energy	20,039,548,671	19,673,609,046	+1.86
Utilities	10,956,509,456	10,850,369,568	+0.98