

Orbisa EMEA Equity Market Spotlight

24 November 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 | 159,842,325,586 | 162,035,782,949 | -1.35 |
| Hotness Indicator 1 | 151,280,714,254 | 152,741,539,476 | -0.96 |
| Hotness Indicator 2 | 5,782,866,420 | 6,490,499,591 | -10.90 |
| Hotness Indicator 3 | 2,778,744,912 | 2,803,743,883 | -0.89 |

Top Movers – Utilization

Securities with the largest increase in utilization day on day

| Security Description | Ticker | Util (%) | Hotness Ind | Lendable Qty | Util DoD (%) |
|--|-----------|----------|-------------|--------------|--------------|
| ISHARES II PLC USD FLOATING RATE BOND UCIT | FLOA LN | 73.95 | 2 | 2,480,694 | +36.63 |
| TEN SQUARE GAMES SA | TEN PW | 42.50 | 1 | 283,534 | +11.21 |
| ZAPTEC AS | ZAP-ME NO | 18.94 | 3 | 2,167,767 | +8.77 |
| AB SCIENCE | AB FP | 84.56 | 3 | 1,125,832 | +7.86 |
| SMA SOLAR TECHNOLOGY AG NPV (BR) | S92 GR | 53.11 | 2 | 4,225,256 | +7.66 |
| STORA ENSO OYJ SER'R'NPV (SEK QUOTE) | | 27.80 | 1 | 1,655,512 | +7.08 |
| JPMORGAN GLOBAL GROWTH & INCOME PLCORD | JMO LN | 63.52 | 2 | 2,993,017 | +6.23 |
| VONOVIA SE NPV | ANN GR | 30.53 | 1 | 149,503,217 | +6.13 |
| POSTE ITALIANE SPA NPV | PST IM | 8.64 | 1 | 95,779,258 | +5.93 |
| DOTTIKON ES HOLDING AG | DESN SE | 12.30 | 2 | 211,502 | +5.92 |

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 |
|---|----------|-------------|----------------------|--------------|----------|--------------|
| ALTAREA NPV | ALTA FP | 2 | 1 | 328,143 | 82.04 | +246,469 |
| NACON SA | NACON FP | 3 | 2 | 897,581 | 83.66 | -297,274 |
| PETKIM PETROKIMYA HOLDING A.S. (A SHARES) | PETKM TI | 3 | 2 | 107,769,309 | 11.65 | -1,960,878 |
| VARTA AG NPV | VAR1 GF | 3 | 2 | 3,017,882 | 95.77 | -88,715 |
| CLAL INSURANCE ENTERPRISES HOLDINGS | CLIS IT | 3 | 2 | 3,760,949 | 3.03 | +11,191 |
| SURGUTNEFTGAS PUB JOINT STK CO (RUB) | SNGS RU | 3 | 2 | 21,843,405 | 10.37 | -10,332,071 |
| WESTWING GROUP AG NPV (BR) | WEW GF | 2 | 1 | 3,455,515 | 26.20 | +81,224 |
| SBANKEN ASA | SKBN NO | 2 | 1 | 1,842,194 | 15.91 | +105,000 |
| MELTWATER B.V. | MWTR NO | 2 | 1 | 16,513,841 | 15.49 | +1,178,823 |
| S&T AG NPV | SANT GR | 3 | 2 | 7,631,175 | 95.72 | -61,167 |

Sector Update

Day on day summary of loan balances by Sector

| Sector Name | Loan Value (USD) | Loan Value Previous (USD) | Delta (%) |
|------------------------|------------------|---------------------------|-----------|
| Financials | 24,369,869,392 | 24,903,119,381 | -2.14 |
| Industrials | 23,242,596,315 | 23,484,670,831 | -1.03 |
| Consumer Discretionary | 22,126,126,737 | 22,632,357,266 | -2.24 |
| Materials | 16,176,792,823 | 16,225,995,276 | -0.30 |
| Consumer Staples | 14,912,200,781 | 15,047,891,544 | -0.90 |
| Health Care | 12,783,388,428 | 12,877,070,351 | -0.73 |
| Communication Services | 12,633,461,250 | 12,825,287,013 | -1.50 |
| Information Technology | 10,043,510,324 | 10,419,082,519 | -3.60 |
| Energy | 7,764,613,425 | 8,390,773,474 | -7.46 |
| Utilities | 7,461,993,899 | 7,572,639,560 | -1.46 |
| Real Estate | 7,331,985,234 | 6,860,366,388 | +6.87 |

