

Orbisa US Equity Market Spotlight

29 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 | 547,429,563,202 | 562,005,494,127 | -2.59 |
| Hotness Indicator 1 | 514,141,505,960 | 527,807,937,672 | -2.59 |
| Hotness Indicator 2 | 24,891,189,237 | 24,724,421,482 | +0.67 |
| Hotness Indicator 3 | 8,396,868,004 | 9,473,134,972 | -11.36 |

Top Movers – Utilization

Securities with the largest increase in utilization day on day

| Security Description | Ticker | Util (%) | Hotness Ind | Lendable Qty | Util DoD (%) |
|---|--------|----------|-------------|--------------|--------------|
| BRIDGELINE DIGITAL INC COM (POST REV SPLT) | BLIN | 92.51 | 3 | 452,076 | +88.48 |
| PALATIN TECHNOLOGIES INC COM | PTN | 74.68 | 2 | 13,678,757 | +38.65 |
| DEUTSCHE TELEKOM AG SPON ADS EACH REPR 1 ORD | DTEGY | 66.38 | 3 | 299,778 | +37.68 |
| INFLARX N V COM | IFRX | 58.81 | 3 | 640,319 | +35.86 |
| PROSHARES TRUST ULTRAPRO SHORT QQQ NEW 2020 | SQQQ | 84.28 | 1 | 2,269,457 | +34.17 |
| ETF MANAGERS GROUP COMMODITY TR I BREAKWAVE DRY BULK SHIPPING | BDRY | 94.85 | 3 | 99,001 | +33.04 |
| ALUMINUM CORP OF CHINA(CHALCO) ADR EACH REP 25'HSHS(SPON) | ACH | 46.97 | 2 | 525,647 | +21.76 |
| CARNIVAL PLC ADS EACH REP 1 ORD | CUK | 72.55 | 2 | 2,000,054 | +19.83 |
| COMMUNITY BANKERS TRUST CORPORATIONCOM STK | ESXB | 18.18 | 1 | 1,444,150 | +17.48 |
| CBDMC INC COM | YCBD | 26.67 | 2 | 5,743,085 | +17.47 |

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 |
|---|---------|-------------|----------------------|--------------|----------|--------------|
| APTEVO THERAPEUTICS INC COM (POST REV SPLT) | APVO | 3 | 1 | 406,287 | 98.23 | +368,758 |
| GREENLAND TECHNOLOGIES HLDG CORP COM | GTEC | 3 | 2 | 618,700 | 99.90 | +421,000 |
| AURORA INNOVATION INC COM CL A | AUR | 3 | 2 | 9,069,046 | 39.66 | +2,036,300 |
| BENSON HILL INC COM | BHIL | 3 | 2 | 953,380 | 51.14 | +369,900 |
| BABYLON HOLDINGS LIMITED CL A SHS | BBLN | 3 | 2 | 295,178 | 97.13 | +1,700 |
| CANOO INC COM CL A | GOEV | 3 | 2 | 35,674,672 | 94.35 | -2,782,773 |
| MORGAN STANLEY DEP SHS REPS 1/1000 PFD 'A' | MS PR A | 2 | 1 | 4,976,869 | 12.42 | +61,500 |
| CIA PARANAENSE DE ENERGIA COPEL SPON ADS EA REP UNIT (1 COM | ELP | 2 | 1 | 20,466,757 | 3.01 | -169,656 |
| SCHWAB(CHARLES)CORP 5.95% DEP SHS REP 1/40 NON | SCWBP | 2 | 1 | 5,704,625 | 0.71 | -51,400 |
| GLOBAL X FDS RUSSELL 2000 COVERED CALL E | RYLD | 2 | 1 | 456,449 | 50.63 | +73,200 |

Sector Update

Day on day summary of loan balances by Sector

| Sector Name | Loan Value (USD) | Loan Value Previous (USD) | Delta (%) |
|------------------------|------------------|---------------------------|-----------|
| Information Technology | 135,785,945,807 | 139,040,722,735 | -2.34 |
| Consumer Discretionary | 89,492,644,037 | 91,533,187,370 | -2.23 |
| Health Care | 61,873,628,789 | 62,561,843,502 | -1.10 |
| Financials | 57,340,111,621 | 59,766,041,260 | -4.06 |
| Industrials | 51,170,400,540 | 53,268,417,545 | -3.94 |
| Communication Services | 46,636,282,452 | 47,337,976,722 | -1.48 |
| Real Estate | 28,926,692,179 | 30,032,736,586 | -3.68 |
| Consumer Staples | 19,995,610,338 | 21,205,990,384 | -5.71 |
| Materials | 19,888,467,935 | 19,830,058,323 | +0.29 |
| Energy | 17,259,958,458 | 17,829,369,221 | -3.19 |
| Utilities | 11,608,041,955 | 12,088,062,901 | -3.97 |