

Orbisa US Equity Market Spotlight

01 December 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	545,136,142,237	551,384,890,341	-1.13
Hotness Indicator 1	512,304,403,197	517,503,376,777	-1.00
Hotness Indicator 2	24,507,115,431	25,524,093,312	-3.98
Hotness Indicator 3	8,324,623,608	8,357,420,251	-0.39

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	Ticker	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
DBV TECHNOLOGIES SPON ADR EACH REPR 0.5 ORD	DBVT	60.92	3	1,288,663	+51.39
ROCKLEY PHOTONICS HLDGS LTD COM	RKLY	89.38	3	534,612	+38.87
MOLECULAR DATA INC SPON ADS EACH REP 3 ORD SHS	MKD	95.30	3	4,057,900	+38.64
ROLLS ROYCE HOLDINGS SPON ADR EACH REP 1 ORD SHS	RYCEY	62.45	3	2,534,174	+33.37
CELLEBRITE DI LTD COM	CLBT	59.20	3	2,176,639	+28.49
UXIN LIMITED ADS EACH REP 3 CL A ORD SHS	UXIN	61.00	2	5,605,591	+26.79
GLOBAL X FDS RUSSELL 2000 COVERED CALL E	RYLD	76.26	2	352,599	+24.31
ENJOY TECHNOLOGY INC COM CL A	ENJY	99.05	3	433,226	+21.03
TASKUS INC COM CL A	TASK	40.18	1	2,954,619	+20.48
ARCHER AVIATION INC COM CL A	ACHR	87.40	3	3,277,244	+19.59

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
BIOFRONTERA INC COM	BFRI	3	2	872,100	100.00	+870,800
APTEVO THERAPEUTICS INC COM (POST REV SPLT)	APVO	3	2	736,587	98.16	+561,527
OCUPHIRE PHARMA INC COM	OCUP	3	2	1,860,686	98.26	+1,179,600
BABYLON HOLDINGS LIMITED CL A SHS	BBLN	3	2	289,978	99.15	+7,400
AURORA INNOVATION INC COM CL A	AUR	3	2	9,365,280	38.03	+1,891,000
GIGCAPITAL4 INC COM	GIG	3	2	219,520	45.28	-195,400
SCE TRUST VI 5% TRUST PRF SEC	SCEEP	3	2	4,219,673	1.51	+19,000
WELLS FARGO & COMPANY DP SHS REP 1/1000TH INT NCU	FRGOL	3	2	3,850,712	15.89	+173,800
PROSHARES TRUST ULTRAPRO SHRT RUSSELL 2000	SRTY	3	2	474,000	95.36	-177,200
PRUDENTIAL FINANCIAL INC 5.625% JNR SUB NTS 2058	PRS	2	1	1,775,814	4.69	+900

Sector Update

Day on day summary of loan balances by Sector

Sector Name	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Information Technology	136,462,822,534	137,731,458,982	-0.92
Consumer Discretionary	86,976,789,023	88,316,254,226	-1.52
Health Care	61,233,500,214	60,972,219,553	+0.43
Financials	57,283,462,665	57,663,036,875	-0.66
Industrials	51,932,242,479	53,024,415,618	-2.06
Communication Services	45,665,288,266	46,842,809,103	-2.51
Real Estate	28,706,373,281	28,828,094,964	-0.42
Materials	20,271,848,318	20,451,272,404	-0.88
Consumer Staples	19,956,726,911	20,167,944,211	-1.05
Energy	17,275,541,936	18,010,104,860	-4.08
Utilities	11,226,409,935	11,423,875,752	-1.73