

Orbisa US Equity Market Spotlight

02 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	539,490,179,605	545,136,142,237	-1.04
Hotness Indicator 1	506,997,746,602	512,304,403,197	-1.04
Hotness Indicator 2	24,159,474,869	24,507,115,431	-1.42
Hotness Indicator 3	8,332,958,134	8,324,623,608	+0.10

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	Ticker	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
PIMCO CORPORATE & INCOME STRATEGY COM	PCN	95.45	3	128,652	+69.51
PROSHARES TRUST ULTRASHORT SHORT DOW 30 NEW	SDOW	75.42	2	282,941	+38.15
NATURA & CO HOLDING S.A. SPON ADS EACH REP 2 ORD SHS	NTCO	88.52	2	1,022,871	+28.51
DMY TECHNOLOGY GRP INC IV COM CL A	DMYQ	68.28	2	441,850	+26.23
HUDSON PAC PPTYS INC 4.75% PFD SER C	HPPCP	50.07	3	1,612,133	+25.67
INTERCONTINENTAL HOTELS GROUP SPON ADS EACH REP 1 ORD SHS	IHG	62.42	2	292,909	+23.42
CUMBERLAND PHARMACEUTICALS INC COM STK NPV	CPIX	83.12	2	1,824,402	+22.36
ROCKET LAB USA INC COM CL A	RKLB	58.65	2	9,075,378	+21.59
NATIONAL GRID SPON ADR EACH REP 5 ORD SHS	NGG	58.69	1	1,464,616	+20.21
REAVES UTILITY INCOME FD SBI	UTG	18.82	3	344,403	+18.07

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	2	350,630	94.37	+156,699
OCUPHIRE PHARMA INC COM	OCUP	3	2	1,130,469	96.26	+93,000
BABYLON HOLDINGS LIMITED CL A SHS	BBLN	3	2	289,878	99.15	-6,500
ENCORE CAPITAL GROUP INC COM	ECPG	3	1	13,125,529	65.93	+3,063,913
AURORA INNOVATION INC COM CL A	AUR	3	2	10,546,961	37.72	+2,271,217
US WELL SERVICES INC COM CL A(POST REV)	USWS	3	2	2,700,415	90.01	+168,099
AT&T INC DEP SHS ECH REP 1/1000TH PF	ATTXL	2	1	8,607,896	2.03	-35,100
WELLS FARGO & COMPANY DP SHS REP 1/1000TH INT NCU	FRGOL	3	2	3,844,978	14.89	+113,400
CORVUS PHARMACEUTICALS INC COM	CRVS	3	2	1,892,732	21.63	+223,100
NASPERS SPON ADR EACH REP 0.2 CL N	NPSNY	3	2	1,124,457	3.60	+4,700

Sector Update

Day on day summary of loan balances by Sector

Sector Name	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Information Technology	137,811,820,983	136,462,822,534	+0.99
Consumer Discretionary	85,963,061,978	86,976,789,023	-1.17
Health Care	60,942,512,449	61,234,511,823	-0.48
Financials	55,620,944,545	57,283,462,665	-2.90
Industrials	50,113,775,577	51,932,242,479	-3.50
Communication Services	45,061,826,571	45,665,288,266	-1.32
Real Estate	28,421,975,787	28,706,373,281	-0.99
Materials	19,837,943,658	20,271,848,318	-2.14
Consumer Staples	19,316,580,041	19,956,726,911	-3.21
Energy	17,181,953,671	17,275,541,936	-0.54
Utilities	11,283,965,348	11,226,409,935	+0.51