

Orbisa US Equity Market Spotlight

30 December 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	536,733,550,155	544,918,384,382	-1.50
Hotness Indicator 1	500,217,442,467	507,580,348,418	-1.45
Hotness Indicator 2	28,254,110,020	28,782,653,081	-1.84
Hotness Indicator 3	8,261,997,667	8,555,382,883	-3.43

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	Ticker	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
INVESCO EXCHANGE TRADED FD TR II DWA EMERGING MKTS MOMENTUM	PIE	94.59	3	78,231	+87.31
PROSHARES TRUST ULTRAPRO SHORT QQQ NEW 2020	SQQQ	96.87	2	5,083,476	+50.55
FLOTEK INDUSTRIES INC COM STK	FTK	89.77	2	5,473,675	+44.46
MIZUHO FINANCIAL GROUP SPON ADS EACH REPR 0.20 SHS	MFG	98.40	2	975,659	+42.22
ALLIED HEALTHCARE PRODUCTS INC COM	AHPI	74.87	3	445,953	+37.33
ENN ENERGY HOLDINGS LTD UNSP ADR EACH REP 4 ORD	XNGSY	60.12	3	109,618	+35.82
ARIDIS PHARMACEUTICAL INC COM	ARDS	95.36	3	790,200	+33.91
DCGO INC COM CL A	DCGO	70.24	2	1,560,299	+30.16
CODEX DNA INC COM	DNAY	51.23	2	1,673,347	+29.71
CANON INC ADR EACH REP 1 ORD NPV	CAJ	94.76	2	1,106,587	+18.99

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
THE ONCOLOGY INSTITUTE INC COM	TOI	3	2	228,562	100.00	+213,354
KB FINANCIAL GROUP INC ADR EACH REPR 1 ORD SHS	KB	3	1	6,976,235	14.24	-342,829
SEACHANGE INTERNATIONAL INC COM	SEAC	3	2	6,366,729	88.77	+318,126
TERAWULF INC COM	WULF	3	2	105,005	97.42	-100
CASSAVA SCIENCES INC COM	SAVA	3	2	13,379,000	97.10	-945,225
HAGERTY INC COM CL A	HGTY	3	2	2,222,058	79.49	+328,200
ENN ENERGY HOLDINGS LTD UNSP ADR EACH REP 4 ORD	XNGSY	3	2	109,618	60.12	+39,600
PROSHARES TRUST ULTRAPRO SHORT QQQ NEW 2020	SQQQ	2	1	5,083,476	96.87	+4,348,100
BELLRING BRANDS INC COM CLASS A	BRBR	2	1	11,282,001	55.80	+3,068,720
FIRST REPUBLIC BANK SAN FRANCISCO 4.125% DE SH RP 1/40TH NON	FRCLL	2	1	3,888,745	7.07	+33,200

Sector Update

Day on day summary of loan balances by Sector

Sector Name	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Information Technology	143,262,732,192	144,787,596,466	-1.05
Consumer Discretionary	86,432,858,903	87,851,550,965	-1.61
Health Care	59,966,094,970	60,572,269,576	-1.00
Financials	53,729,095,307	54,362,121,825	-1.16
Industrials	45,903,243,612	46,963,293,850	-2.26
Communication Services	42,335,272,516	43,486,688,203	-2.65
Real Estate	29,453,616,956	30,057,716,632	-2.01
Consumer Staples	21,351,748,067	21,756,425,355	-1.86
Materials	19,677,972,403	19,970,938,690	-1.47
Energy	17,477,670,446	17,646,221,868	-0.96
Utilities	10,992,347,751	10,982,235,774	+0.09