

Orbisa US Equity Market Spotlight

20 January 2022

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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	502,343,513,833	507,058,932,747	-0.93
Hotness Indicator 1	467,092,899,492	472,269,544,747	-1.10
Hotness Indicator 2	23,717,297,692	23,077,154,610	+2.77
Hotness Indicator 3	11,533,316,649	11,712,233,390	-1.53

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	Ticker	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
PROSHARES TRUST II ULTRASHRT BLOOMBERG NAT(RS)	KOLD	99.92	3	135,947	+63.28
PLURISTEM THERAPEUTICS INC COM (PST REV SPLT	PSTI	98.00	3	1,147,869	+51.82
BAUDAX BIO INC COM	BXRK	78.37	3	6,966,388	+44.86
TRANSPORTADORA DE GAS DEL SUR S.A SPN ADS EACH REP 5'B	TGS	77.18	2	727,449	+35.68
EQRX INC COM	EQRX	87.68	3	2,900,999	+34.61
PIMCO CORPORATE & INCOME STRATEGY COM	PCN	87.32	3	153,314	+33.53
EATON VANCE SR FLTG RATE TRUST COM	EFR	97.79	3	307,484	+32.62
SPDR SERIES TRUST SPDR BLOOMBERG 1-3 MONTH T-	BIL	44.52	2	380,962	+28.09
AMADEUS IT GROUP SA UNSP ADS EA REPR 1 ORD SH	AMADY	90.24	3	78,077	+27.82
INVESCO DB COMMODTY INDX TRACKNG FDUINT	DBC	51.65	1	1,330,442	+17.98

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
FIRST TR ENERGY INCOME & GROWTH FD COM	FEN	3	2	165,830	100.00	-11,222
SENSEONICS HOLDINGS INC COM	SENS	3	2	125,674,753	95.86	+13,346,540
SMILEDIRECTCLUB INC COM CL A	SDC	3	2	32,095,219	98.57	+763,041
AMADEUS IT GROUP SA UNSP ADS EA REPR 1 ORD SH	AMADY	3	2	78,077	90.24	+63,560
OCUGEN INC COM	OCGN	3	2	69,168,299	98.42	+7,516,598
STAR EQUITY HOLDINGS INC COM	STRR	3	2	775,492	99.61	+66,960
ABSCI CORP COM	ABSI	3	2	4,185,891	80.51	-117,543
ERASCA INC COM	ERAS	3	2	8,744,568	78.97	+1,024,602
PUBLIC STORAGE 3.875% DEP SHS RP 1/1000	PSADL	3	2	2,102,239	23.19	+59,444
BANK OF MONTREAL TRK ZT 08/01/38(NYSE FANG&)	FNGU	2	1	1,211,235	33.54	+325,600

Sector Update

Day on day summary of loan balances by Sector

Sector Name	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Information Technology	123,640,707,202	125,740,263,834	-1.67
Consumer Discretionary	81,947,757,317	83,007,068,572	-1.28
Health Care	55,005,335,480	55,639,011,017	-1.14
Financials	52,922,120,482	52,971,940,639	-0.09
Industrials	42,184,519,272	42,564,907,421	-0.89
Communication Services	38,000,534,143	38,453,203,331	-1.18
Real Estate	28,779,909,418	29,373,165,513	-2.02
Consumer Staples	21,861,671,421	21,736,494,796	+0.58
Energy	21,409,753,162	21,011,417,961	+1.90
Materials	19,430,705,446	19,431,527,622	-0.00
Utilities	10,005,586,228	10,223,176,615	-2.13