

Orbisa US Equity Market Spotlight

09 February 2022

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	552,322,374,961	543,628,371,351	+1.60
Hotness Indicator 1	517,942,109,926	509,497,123,568	+1.66
Hotness Indicator 2	21,260,587,602	20,744,480,434	+2.49
Hotness Indicator 3	13,119,677,433	13,386,767,349	-2.00

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 SELF IDX FTBULLETSHARES 2022 CORP BD E	BSCM	45.64	2	238,842	+45.18
PROSHARES TRUST II ULTRASHRT BLOOMBERG NAT(RS)	KOLD	78.25	3	292,379	+38.81
ELEVATION ONCOLOGY INC COM	ELEV	31.43	3	935,993	+31.22
SUMITOMO MITSUI FINANCIAL GROUP INCADR EACH REPR 1/5 ORD NPV	SMFG	55.16	1	3,765,163	+20.31
HERTZ GLOBAL HOLDINGS INC COM	HTZ	51.08	2	7,879,034	+11.70
ALPHA METALLURGICAL RESOURCES INC COM	AMR	12.82	1	1,988,179	+11.43
BRISTOL-MYERS SQUIBB CO COM	BMY	11.66	1	507,373,364	+11.42
STANLEY BLACK & DECKER INC CORPORATE UNIT 2019	SWT	67.60	1	3,702,468	+10.62
CHECK-CAP LTD NPV	CHEK	94.54	2	4,265,438	+9.71
CF ACQUISITION CORP VI COM CL A	CFVI	99.50	2	260,819	+8.82

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
CREATIVE REALITIES INC COM	CREX	3	2	870,620	99.56	+253,403
SIRIUS XM HOLDINGS INC COM	SIRI	3	2	275,193,431	93.52	+15,771,924
NIKOLA CORPORATION COM	NKLA	3	2	93,320,034	98.27	+340,799
CALAMOS GLOBAL DYNAMIC INCOME FUND COM SBI NPV	CHW	3	2	211,199	100.00	-63,070
INVESCO EXCHANGE TRADED FD TR II S&P SMALLCAP 600 REVENUE ET	RWJ	3	2	9,179	100.00	+8,479
SILENCE THERAPEUTICS PLC SPON ADS EACH REP 3 ORD SHS	SLN	3	2	1,592,398	3.63	+20,663
AIA GROUP LIMITED SPON ADR EA REPR 4 ORD SHS	AAGIY	3	2	872,607	73.45	-237,506
IONQ INC COM	IONQ	3	2	10,207,780	99.27	+758,120
ZURICH INSURANCE GROUP AG SPON ADR EACH REP 0.1 ORD	ZURVY	3	2	664,708	4.74	+13,400
BIOCARDIA INC COM	BCDA	3	2	621,545	98.40	+593,108

Sector Update

Day on day summary of loan balances by Sector

Sector Name	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Information Technology	136,977,821,044	137,269,068,011	-0.21
Consumer Discretionary	89,585,484,244	87,603,584,997	+2.26
Health Care	63,653,243,220	60,099,898,150	+5.91
Financials	60,446,350,966	58,400,037,502	+3.50
Industrials	48,259,502,124	46,942,746,199	+2.81
Communication Services	42,775,679,492	42,674,395,797	+0.24
Real Estate	27,956,240,529	27,898,641,437	+0.21
Energy	23,786,905,252	24,691,829,039	-3.66
Consumer Staples	21,382,297,351	20,808,304,340	+2.76
Materials	18,613,889,622	18,278,338,763	+1.84
Utilities	12,335,390,077	12,482,432,603	-1.18