

Orbisa US Equity Market Spotlight

18 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	552,583,982,828	552,664,180,568	-0.01
Hotness Indicator 1	517,306,208,418	518,288,986,302	-0.19
Hotness Indicator 2	23,875,592,414	23,220,906,844	+2.82
Hotness Indicator 3	11,402,181,995	11,154,287,422	+2.22

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	Ticker	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
XILIO THERAPEUTICS INC COM	XLO	76.66	3	887,171	+38.69
PRUDENTIAL ADR EACH REPR 2 ORD	PUK	53.88	2	1,025,966	+27.63
IMPERIAL BRANDS PLC SPON ADR EACH REPR 1 ORD SH	IMBBY	69.30	3	413,838	+23.42
PIERIS PHARMACEUTICALS INC COM	PIRS	18.88	3	4,178,309	+18.88
AURA BIOSCIENCES INC COM	AURA	29.12	3	341,191	+18.66
FTS INTERNATIONAL INC COM CL A	FTSI	17.71	1	1,054,055	+16.47
LSB INDUSTRIES INC COM	LXU	19.48	1	4,620,310	+15.54
BP SPON ADR EACH REP 6 ORD SHS	BP	36.57	1	43,550,907	+15.12
AURINIA PHARMACEUTICALS INC COM NPV	AUPH	55.32	2	8,100,213	+14.79
KNIGHTSCOPE INC COM CL A	KSCP	88.04	3	649,866	+14.23

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
BAKKT HOLDINGS INC COM CL A	BKKT	3	2	12,461,187	98.70	+1,896,475
BANK OF AMERICA CORPORATION INCOME CAPITAL OBLIG NTS		3	2	3,232,154	1.19	+16,000
CANOO INC COM CL A	GOEV	3	2	41,202,151	98.12	+6,829,698
SES AI CORPORATION COM CL A	SES	3	2	380,941	64.56	+979
CREDIT SUISSE NASSAU X-LINKS CRUDE OIL SHS COVER	USOI	3	2	275,600	100.00	-64,000
CMS ENERGY CORP 5.875%JNR SUB NTS 2079	CMSD	3	2	4,357,710	1.06	+28,800
HOOKIPA PHARMA INC COM	HOOK	2	1	3,372,547	86.02	+2,010,497
MOTUS GI HOLDINGS INC COM	MOTS	3	2	3,296,851	85.67	+435,714
SUPER GROUP SGHC LTD ORD SHS	SGHC	3	2	461,398	78.60	+90,931
AST SPACEMOBILE INC COM CL A	ASTS	3	2	4,926,874	98.85	-446,339

Sector Update

Day on day summary of loan balances by Sector

Sector Name	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Information Technology	133,529,700,521	135,975,991,840	-1.80
Consumer Discretionary	90,672,781,588	90,691,360,510	-0.02
Health Care	63,556,813,759	64,196,679,405	-1.00
Financials	56,877,296,737	58,089,963,553	-2.09
Industrials	51,666,028,772	48,933,460,484	+5.58
Communication Services	44,877,025,670	43,653,656,936	+2.80
Real Estate	26,882,663,122	27,724,497,902	-3.04
Energy	24,358,696,555	23,716,575,394	+2.71
Consumer Staples	21,776,276,516	21,890,114,426	-0.52
Materials	19,304,352,477	19,059,027,798	+1.29
Utilities	12,987,443,039	12,474,324,994	+4.11