

Orbisa US Equity Market Spotlight

31 January 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	516,868,412,069	495,346,543,517	+4.34
Hotness Indicator 1	483,417,633,188	464,431,103,877	+4.09
Hotness Indicator 2	23,147,084,619	21,069,397,718	+9.86
Hotness Indicator 3	10,303,694,262	9,846,041,922	+4.65

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	Ticker	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
VACCINEX INC COM	VCNX	97.67	3	1,165,365	+36.44
SPDR SERIES TRUST SPDR BLOOMBERG 1-3 MONTH T-	BIL	42.55	2	527,948	+34.91
BAYER AG SPON ADR EACH REP 0.25 ORD	BAYRY	28.66	3	761,918	+25.32
GRANITESHARES GOLD TRUST SHS BEN INT NPV	BAR	41.18	2	500,927	+23.47
RING ENERGY INC COM STK	REI	82.53	2	12,266,092	+21.41
HITACHI ADR EACH REPR 2 ORD NPV	HTHIY	39.88	2	151,120	+20.75
BLACKROCK HEALTH SCIENCES TR II COM SHS OF BEN INT	BMEZ	49.02	2	237,406	+18.10
VOYA FINANCIAL INC 5.35%DEP SHS REP 1/40TH NON	VOYXL	37.27	2	1,454,599	+16.82
FARMMI INC COM	FAMI	39.94	2	9,856,449	+16.67
INTERCONTINENTAL HOTELS GROUP SPON ADS EACH REP 1 ORD SHS	IHG	58.09	2	342,836	+16.42

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
SIERRA ONCOLOGY INC COM (POST REV SPLT)	SRRA	3	2	910,727	59.70	+533,733
ADAGIO THERAPEUTICS INC COM	ADGI	3	2	7,613,852	94.04	+581,369
MESABI TRUST CERTS BNF INT	MSB	3	2	461,364	42.12	+59,442
BRASKEM S.A. SPON ADR EACH RP 2 PFD SHS	BAK	3	2	3,696,002	69.89	+531,509
BRILLIANT EARTH GROUP INC COM CLASS A	BRLT	3	2	2,401,358	40.49	+103,118
CAPITAL ONE FINANCIAL CORP 4.8% DP SH RP 1/40TH NON CU	CPONZ	3	2	5,037,573	0.95	-56,200
MMC NORILSK NICKEL PJSC SPON ADR EA REP 0.1 ORD SHS	NILSY	2	1	17,829,502	1.74	+263,769
BIOTRICITY INC COM	BTCY	3	2	1,126,545	96.79	+185,800
GINKGO BIOWORKS HOLDINGS INC COM CL A	DNA	3	2	102,030,179	98.64	+18,253,845
IDEAL POWER INC COM (POST REV SPLT)	IPWR	3	2	310,018	64.26	+164,729

Sector Update

Day on day summary of loan balances by Sector

Sector Name	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Information Technology	125,722,944,766	118,545,902,002	+6.05
Consumer Discretionary	84,469,051,852	82,000,134,533	+3.01
Financials	57,774,012,689	55,093,039,841	+4.87
Health Care	55,195,879,084	53,695,650,769	+2.79
Industrials	43,199,371,644	41,607,670,990	+3.83
Communication Services	39,073,644,761	38,079,875,074	+2.61
Real Estate	28,760,990,078	27,622,538,023	+4.12
Energy	24,154,351,774	22,220,967,380	+8.70
Consumer Staples	21,103,538,355	20,595,932,059	+2.46
Materials	18,570,838,800	18,123,805,026	+2.47
Utilities	11,467,021,806	10,418,692,689	+10.06