

Orbisa US Equity Market Spotlight

14 March 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	536,301,396,925	544,123,310,787	-1.44
Hotness Indicator 1	501,186,392,945	506,483,070,767	-1.05
Hotness Indicator 2	24,435,060,025	26,145,129,285	-6.54
Hotness Indicator 3	10,679,943,955	11,495,110,734	-7.09

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	Ticker	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
WESTERN ASSET HIGH YLD DEFINED OPP COM	HYI	91.19	3	158,415	+69.57
PHILLIPS EDISON & COMPANY INC COM	PECO	47.81	1	7,357,027	+43.21
SURO CAPITAL CORP COM	SSSS	73.20	2	735,695	+41.77
DANONE ADR(CNV INTO 1/5)	DANOY	49.36	2	11,917,299	+40.63
SOLID POWER INC COM CL A	SLDP	73.71	3	1,445,084	+38.77
LONGEVERON INC COM A	LGVN	95.59	3	534,713	+35.23
SPOK HLDGS INC COM	SPOK	30.46	1	4,449,856	+30.46
EXCHANGE TRADED CONCEPTS TRUST NORTH SHORE GLOBAL URANIUM	URNM	36.19	2	95,336	+27.41
SOFTBANK GROUP CORP UNSP ADR EACH REPR 0.5 ORD	SFTBY	34.42	2	527,054	+25.49
MERIDIANLINK INC COM	MLNK	37.72	2	1,570,205	+24.46

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
HYCROFT MINING HOLDING CORPORATION COM CL A	HYMC	3	2	3,648,451	96.31	+3,488,338
CAMBER ENERGY INC COM (POST REV SPLT)	CEI	3	2	47,383,584	97.01	+15,117,721
KALA PHARMACEUTICALS INC COM	KALA	3	2	8,787,079	77.56	+491,901
RIGETTI COMPUTING INC COM	RGTI	3	2	1,503,744	57.36	+315,260
EAGLE POINT CREDIT CO LLC COM	ECC	3	2	957,370	38.63	+201,800
NATURA &CO HOLDING S.A. SPON ADS EACH REP 2 ORD SHS	NTCO	3	2	1,231,041	95.33	+129,285
VERTEX ENERGY INC COM NPV	VTNR	3	2	8,028,917	96.61	+520,654
SOLO BRANDS INC COM CL A	DTC	3	2	6,112,076	71.33	+248,666
ATHENE HOLDING LTD 5.625%DEP REP 1/1000TH NONC	ATHHF	3	2	2,391,325	2.61	+59,200
INNOVAGE HOLDING CORP COM	INNV	3	2	4,421,148	89.96	-171,843

Sector Update

Day on day summary of loan balances by Sector

Sector Name	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Information Technology	122,654,635,057	124,592,663,723	-1.56
Consumer Discretionary	86,220,261,977	88,043,615,031	-2.07
Health Care	62,844,550,446	64,240,669,436	-2.17
Industrials	55,893,475,882	56,691,965,078	-1.41
Financials	50,891,417,404	50,781,647,015	+0.22
Communication Services	37,446,024,486	38,851,047,678	-3.62
Energy	31,831,622,002	31,191,740,005	+2.05
Real Estate	26,488,804,895	26,659,717,063	-0.64
Materials	22,094,412,745	22,243,271,675	-0.67
Consumer Staples	19,627,112,531	20,068,363,558	-2.20
Utilities	14,686,516,755	14,671,373,970	+0.10