

Orbisa US Equity Market Spotlight

30 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 | 575,380,077,629 | 569,778,916,461 | +0.98 |
| Hotness Indicator 1 | 524,360,096,548 | 519,671,675,978 | +0.90 |
| Hotness Indicator 2 | 29,668,743,429 | 29,790,316,766 | -0.41 |
| Hotness Indicator 3 | 21,351,237,652 | 20,316,923,717 | +5.09 |

Top Movers – Utilization

Securities with the largest increase in utilization day on day

| Security Description | Ticker | Util (%) | Hotness Ind | Lendable Qty | Util DoD (%) |
|--|--------|----------|-------------|--------------|--------------|
| ACE CONVERGENCE ACQUISITION CORP COM CLASS A | ACEV | 98.03 | 2 | 177,899 | +90.62 |
| INVESCO EXCHANGE TRADED FD TR S&P 500 EQL WGT CONSUMER DI | RCD | 100.00 | 2 | 10,400 | +75.17 |
| AGRIFORCE GROWING SYS LTD COM NPV | AGRI | 92.98 | 3 | 460,000 | +65.19 |
| COLLABORATIVE INVESTMNT SER TR TUTTLE CAP SHORT INNOVATION | SARK | 58.04 | 2 | 153,700 | +56.76 |
| STRONGHOLD DIGITAL MNG INC COM CLASS A | SDIG | 73.58 | 3 | 3,494,545 | +26.91 |
| FUJITSU UNSP ADR EACH REP 0.2 ORD | FJTSY | 44.27 | 3 | 540,779 | +23.22 |
| VOLTA INC COM CL A | VLTA | 89.62 | 2 | 15,200,698 | +22.15 |
| AMERICAN BATTERY TECHNOLOGY CO COM | ABML | 75.41 | 2 | 8,778,100 | +21.12 |
| BOXED INC COM | BOXD | 90.72 | 3 | 1,850,842 | +18.27 |
| LEAFLY HOLDINGS INC COM | LFLY | 69.26 | 3 | 694,435 | +18.11 |

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 |
|---|--------|-------------|----------------------|--------------|----------|--------------|
| BANCO SANTANDER(BRAZIL)SA SPON ADR EA REPR 1 UNIT | BBSR | 3 | 2 | 11,035,553 | 86.99 | +2,759,360 |
| NIPPON TEL & TEL CORP SPON ADR EACH REP 1 ORD SHS | NTTY | 3 | 2 | 1,091,343 | 6.16 | -89,923 |
| HOURLY LOOP INC COM | HOUR | 3 | 2 | 430,846 | 100.00 | +211,420 |
| KB FINANCIAL GROUP INC ADR EACH REPR 1 ORD SHS | KB | 3 | 1 | 7,464,168 | 14.83 | +220,258 |
| DANIMER SCIENTIFIC INC COM | DNMR | 3 | 2 | 20,542,996 | 95.33 | +830,167 |
| IPSIDY INC COM (POST REV SPLT) | AUID | 3 | 2 | 909,150 | 77.00 | -897,959 |
| GAMESTOP CORPORATION COM CLASS A | GME | 3 | 2 | 17,365,865 | 95.57 | +205,413 |
| RUNWAY GROWTH FINANCE CORP COM | RWAY | 3 | 2 | 172,148 | 50.58 | -27,491 |
| LYELL IMMUNOPHARMA INC COM | LYEL | 3 | 2 | 17,218,549 | 88.78 | +4,032,682 |
| FIRST TR INTER DURATION PFD & INCOMCOM OF BEN INT | FPF | 3 | 2 | 71,915 | 96.92 | +27,660 |

Sector Update

Day on day summary of loan balances by Sector

| Sector Name | Loan Value (USD) | Loan Value Previous (USD) | Delta (%) |
|------------------------|------------------|---------------------------|-----------|
| Information Technology | 145,071,096,087 | 142,556,499,241 | +1.76 |
| Consumer Discretionary | 96,070,803,062 | 94,052,778,237 | +2.15 |
| Health Care | 65,956,293,156 | 65,071,542,875 | +1.36 |
| Industrials | 57,688,933,855 | 57,060,525,785 | +1.10 |
| Financials | 52,921,822,746 | 53,453,228,748 | -0.99 |
| Communication Services | 41,737,025,242 | 41,631,440,339 | +0.25 |
| Real Estate | 28,640,138,301 | 27,983,705,342 | +2.35 |
| Energy | 26,770,198,212 | 26,727,526,578 | +0.16 |
| Materials | 21,359,173,575 | 21,560,647,658 | -0.93 |
| Consumer Staples | 20,036,932,960 | 20,046,890,254 | -0.05 |
| Utilities | 14,040,062,238 | 14,249,677,561 | -1.47 |