

Orbisa US Equity Market Spotlight

02 May 2022

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On Loan Summary

Day on day summary of loan balances by fee band

	Loan Value (USD)	Loan Value Previous (USD)	DoD (%)
Total	498,014,632,964	508,485,293,340	-2.06
Hotness Indicator 1	455,497,912,322	466,189,166,907	-2.29
Hotness Indicator 2	31,637,686,795	31,081,732,243	+1.79
Hotness Indicator 3	10,879,033,847	11,214,394,189	-2.99

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	Ticker	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
BANK OF MONTREAL TRK ZT 25/03/39	NRGU	100.00	3	10,200	+91.14
CF ACQUISITION CORP VI COM CL A	CFVI	99.23	2	443,086	+71.44
TIMBER PHARMACEUTICALS INC COM	TMBR	96.66	3	2,122,341	+64.56
INVESCO EXCHANGE TRADED FD TR II S&P 500 HIGH DIV LOW VOLATI	SPHD	53.70	2	940,912	+36.21
NIPPON TEL & TEL CORP SPON ADR EACH REP 1 ORD SHS	NTTY	45.18	2	1,322,009	+31.65
GLENCORE PLC UNSPON ADR EA REPR 2 ORD	GLNCY	28.25	2	488,414	+26.41
COLLABORATIVE INVESTMNT SER TR TUTTLE CAP SHORT INNOVATION	SARK	62.66	2	78,999	+22.66
TENCENT HOLDINGS LIMITED UNSP ADR EACH REP 1 ORD	TCEHY	49.16	2	6,260,342	+19.38
INVESCO EXCHANGE TRADED FD TR II S&P MIDCAP LOW VOLATILITY E	XMLV	29.79	3	163,455	+17.41
OVERSEAS SHIPHOLDING GROUP INC COM CL A	OSG	17.39	1	7,367,776	+15.76

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
ACUTUS MEDICAL INC COM	AFIB	3	2	2,208,983	70.23	+1,220,432
IDEANOMICS INC COM	IDEX	3	2	66,004,292	91.12	-3,364,277
GREENBOX POS COM (POST REV SPLT)	GBOX	3	2	4,383,953	95.16	+435,923
DELEK LOGISTICS PARTNERS LP COM UNIT REPSTG LTD PARTNER	DKL	3	2	172,191	73.99	+95,100
AON PLC (IE) COM CL A	AON	2	1	72,739,247	3.36	+511,082
NKARTA INC COM	NKTX	2	1	3,111,053	25.66	+225,836
UNITED STATES OIL FUND LP UNITS(POST REV SPLIT)	USO	2	1	1,158,210	41.19	+235,000
GAMIDA CELL LTD COM	GMDA	2	1	4,792,636	38.12	+890,900
PROSPECT CAPITAL CORPORATION COM STK	PSEC	2	1	12,966,622	41.78	+902,900
SUMMIT THERAPEUTICS INC COM	SMMT	3	2	2,192,877	59.95	+262,646

Sector Update

Day on day summary of loan balances by Sector

Sector Name	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Information Technology	125,938,622,142	128,662,742,221	-2.12
Consumer Discretionary	83,698,964,707	85,788,510,143	-2.44
Health Care	54,443,722,618	55,546,989,227	-1.99
Industrials	49,165,443,613	49,911,129,596	-1.49
Financials	44,959,082,787	45,191,277,798	-0.51
Communication Services	31,757,356,183	32,563,724,736	-2.48
Real Estate	25,501,899,155	27,091,423,985	-5.87
Energy	23,718,163,664	23,405,288,034	+1.34
Consumer Staples	20,622,481,225	21,382,615,630	-3.55
Materials	19,418,138,140	19,628,436,674	-1.07
Utilities	13,381,536,838	13,727,917,967	-2.52