

Orbisa US Equity Market Spotlight

24 May 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	524,084,412,109	503,841,363,805	+4.02
Hotness Indicator 1	484,903,078,013	464,641,856,865	+4.36
Hotness Indicator 2	23,290,340,586	23,559,296,871	-1.14
Hotness Indicator 3	15,890,993,510	15,640,210,070	+1.60

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	Ticker	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
PROSHARES TRUST ULTRASHORT SHORT DOW 30 NEW	SOW	98.22	2	65,467	+76.85
GLENCORE PLC UNSPON ADR EA REPR 2 ORD	GLNCY	93.40	2	446,153	+74.56
GLOBAL SHIP LEASE INC COM CL A (PST SPLT)	GSL	88.91	1	709,815	+58.96
BORQS TECHNOLOGIES INC COM NPV	BRQS	81.87	3	4,905,405	+43.98
SONO GRP NV COM	SEV	80.45	3	656,301	+36.26
SOFTBANK GROUP CORP UNSP ADR EACH REPR 0.5 ORD	SFTBY	56.22	2	299,868	+30.00
PROSHARES TRUST SHORT DOW30 (POST REV SPLT)	DOG	99.41	3	84,700	+28.19
VAALCO ENERGY INC COM	EGY	50.57	1	5,563,451	+18.20
THE BEACHBODY COMPANY INC COM CL A	BODY	65.39	2	4,973,147	+17.78
ESS TECH INC COM	GWH	53.07	3	6,475,301	+16.96

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
EATON VANCE MUNICIPAL BOND FUND COM	EIM	3	2	198,204	50.60	+33,800
KEYCORP DEP SHS REP 1/40TH NON CM E	KYYPP	3	2	4,407,612	4.05	+88,000
FIRST REPUBLIC BANK SAN FRANCISCO 4.125% DE SH RP 1/40TH NON	FRCLL	3	2	3,420,504	4.02	-5,600
JPMORGAN CHASE & CO. 4.2% DEP SHS REPSTG 1/400T	JPMML	3	2	13,540,133	8.26	+597,077
MILLICOM INTERNATIONAL CELLULAR COM	TIGO	2	1	471,446	83.07	+85,959
EAGLE POINT CREDIT CO LLC COM	ECC	3	2	1,145,749	26.29	+100,209
BANK OF AMERICA CORPORATION 7.25% PRF SHS	BAC PR L	3	2	458,621	2.49	+7,800
FIFTH THIRD BANCORP DEP SHS REPR 1/1000TH PRF	FITBI	3	2	4,343,003	4.90	+88,800
GAMESTOP CORPORATION COM CLASS A	GME	3	2	18,002,885	97.02	+3,526,227
ROCKET COMPANIES INC COM CL A	RKT	3	2	32,730,565	79.98	+903,295

Sector Update

Day on day summary of loan balances by Sector

Sector Name	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Information Technology	126,404,610,041	120,556,047,307	+4.85
Consumer Discretionary	83,897,315,535	81,270,071,594	+3.23
Health Care	58,362,372,778	56,901,399,439	+2.57
Industrials	53,193,956,865	52,136,820,638	+2.03
Financials	48,121,108,030	44,789,342,246	+7.44
Communication Services	35,861,635,376	33,871,609,023	+5.88
Energy	28,664,680,101	27,974,200,215	+2.47
Real Estate	25,443,435,163	24,648,722,193	+3.22
Materials	23,465,308,677	22,325,008,742	+5.11
Consumer Staples	20,305,254,348	19,921,607,319	+1.93
Utilities	14,789,692,201	14,320,966,470	+3.27