

Orbisa EMEA Equity Market Spotlight

08 June 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 | 256,323,658,093 | 260,013,950,900 | -1.42 |
| Hotness Indicator 1 | 243,234,553,250 | 245,746,256,184 | -1.02 |
| Hotness Indicator 2 | 9,414,838,253 | 10,805,385,770 | -12.87 |
| Hotness Indicator 3 | 3,674,266,590 | 3,462,308,946 | +6.12 |

Top Movers – Utilization

Securities with the largest increase in utilization day on day

| Security Description | Ticker | Util (%) | Hotness Ind | Lendable Qty | Util DoD (%) |
|--------------------------------------|----------|----------|-------------|--------------|--------------|
| ACCELL GROUP | ACCEL NA | 81.98 | 2 | 1,256,802 | +20.76 |
| UNIPOLSAI SPA NPV | US IM | 44.96 | 1 | 67,496,778 | +14.70 |
| TULLOW OIL PLC ORD | TLW LN | 71.17 | 2 | 187,249,741 | +13.38 |
| VALLOUREC SA | VK FP | 17.73 | 1 | 20,497,606 | +13.09 |
| VISCOFAN SA | VIS SM | 14.55 | 1 | 7,014,213 | +8.47 |
| CARE PROPERTY INVESTMENT NPV SICAFI | CPINV BB | 30.66 | 2 | 565,123 | +7.78 |
| FAURECIA S.E. | EO FP | 81.01 | 1 | 37,003,331 | +6.61 |
| WENDEL | MF FP | 12.17 | 1 | 4,648,788 | +6.54 |
| HEXATRONIC GROUP AB NPV (POST SPLIT) | HTRO SF | 22.79 | 2 | 40,653,939 | +6.29 |
| ORPEA | ORP FP | 65.98 | 1 | 9,091,892 | +6.20 |

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 |
|---|------------|-------------|----------------------|--------------|----------|--------------|
| KBC ANCORA NPV | KBCA BB | 3 | 1 | 3,458,770 | 2.12 | -180,477 |
| SOPRA STERIA GROUP | SOP FP | 3 | 1 | 2,852,872 | 1.04 | -23,420 |
| LINEA DIRECTA ASEGURADORA SA | LDA SM | 2 | 1 | 130,573,616 | 8.22 | -54,158 |
| CADELER AS | CADLR NO | 3 | 2 | 20,127,165 | 8.90 | -125,796 |
| ISRAEL LAND DEVELOPMENT CO | ILDC IT | 3 | 2 | 478,917 | 19.15 | +51,512 |
| SEMAPA SOC INVEST E GESTAO SGPS NPV | SEM PL | 2 | 1 | 1,237,281 | 13.27 | +85,955 |
| WACKER NEUSON SE NPV(REGD) | WAC GR | 2 | 1 | 5,497,501 | 2.01 | -65,544 |
| DELEK GROUP | DLEKG IT | 3 | 2 | 666,680 | 2.62 | +12,329 |
| VOLVO CAR AB SER'B'NPV | VOLCARB SF | 3 | 2 | 75,252,469 | 75.80 | +24,956,648 |
| ATLAS COPCO AB SER'B'NPV RED SHS 02/06/22 | | 2 | 1 | 22,733,459 | 9.17 | +1,136,677 |

Sector Update

Day on day summary of loan balances by Sector

| Sector Name | Loan Value (USD) | Loan Value Previous (USD) | Delta (%) |
|------------------------|------------------|---------------------------|-----------|
| Industrials | 40,128,680,409 | 40,770,079,280 | -1.57 |
| Financials | 38,602,763,332 | 39,208,295,469 | -1.54 |
| Consumer Discretionary | 35,942,560,282 | 36,568,291,968 | -1.71 |
| Health Care | 24,794,714,715 | 25,071,711,143 | -1.10 |
| Materials | 23,442,795,137 | 23,018,043,720 | +1.85 |
| Energy | 20,427,747,987 | 20,438,702,657 | -0.05 |
| Consumer Staples | 19,557,384,678 | 19,420,798,916 | +0.70 |
| Information Technology | 18,109,167,338 | 18,170,934,731 | -0.34 |
| Communication Services | 17,383,911,363 | 17,907,912,710 | -2.93 |
| Utilities | 10,289,215,848 | 11,860,435,639 | -13.25 |
| Real Estate | 6,097,941,629 | 6,047,627,755 | +0.83 |