

Orbisa US Equity Market Spotlight

06 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 | 554,175,262,923 | 569,014,757,713 | -2.61 |
| Hotness Indicator 1 | 512,939,071,112 | 524,097,361,196 | -2.13 |
| Hotness Indicator 2 | 23,204,867,794 | 25,976,904,879 | -10.67 |
| Hotness Indicator 3 | 18,031,324,016 | 18,940,491,639 | -4.80 |

Top Movers – Utilization

Securities with the largest increase in utilization day on day

| Security Description | Ticker | Util (%) | Hotness Ind | Lendable Qty | Util DoD (%) |
|--|--------|----------|-------------|--------------|--------------|
| FIRST TR EXCHANGE TRADED FD IV CBOE VEST S&P 500 DIV ARIST | KNG | 89.91 | 3 | 75,297 | +76.50 |
| FIRST TR EXCHANGE TRADED FD VIII FT CBOE VEST U S EQ BUFER S | BUFR | 58.95 | 3 | 138,586 | +53.64 |
| PROSHARES TRUST II ULTA BLOMBERG CRUD OIL(P/S) | UCO | 57.23 | 3 | 285,364 | +52.80 |
| AURA BIOSCIENCES INC COM | AURA | 55.25 | 3 | 349,383 | +42.66 |
| FORTESCUE METALS GROUP LTD SPON ADR EACH REP 2 ORD SHS | FSUGY | 71.96 | 3 | 131,646 | +41.60 |
| INVESCO EXCHANGE TRADED FD TR HIGH YIELD EQUITY DIVID ACH | PEY | 49.06 | 3 | 218,296 | +38.68 |
| NEXTRAV INC COM | NN | 42.83 | 3 | 1,533,848 | +37.20 |
| SPHERE 3D CORP NEW COM NPV (POST REV SPLIT) | ANY | 80.85 | 3 | 1,717,697 | +32.71 |
| PROSHARES TRUST II ULTRA BLMBERG NAT GAS (P/S) | BOIL | 100.00 | 3 | 117,800 | +30.02 |
| TANGO THERAPEUTICS INC COM NPV | TNGX | 54.23 | 2 | 2,769,686 | +29.18 |

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 |
|---|----------|-------------|----------------------|--------------|----------|--------------|
| ANNALY CAPITAL MANAGEMENT INC 6.95% FXD FLTG CUM RED SR F | NLY PR F | 3 | 1 | 3,248,727 | 5.81 | +61,500 |
| TONIX PHARMACEUTICALS HLDG CORP COM (POST REV SPLT) | TNXP | 3 | 2 | 2,757,842 | 88.24 | +219,894 |
| ENERGY TRANSFER LP 7.6% FIX TO FLTG CUM RED | | 3 | 2 | 5,232,678 | 0.78 | -73,658 |
| ATHERSYS INC COM STK | ATHX | 3 | 2 | 36,719,032 | 96.41 | -471,453 |
| FORTESCUE METALS GROUP LTD SPON ADR EACH REP 2 ORD SHS | FSUGY | 3 | 2 | 131,646 | 71.96 | +59,000 |
| THERAPEUTICSMD INC COM (POST REV SPLIT) | TXMD | 3 | 2 | 1,008,228 | 90.74 | -156,198 |
| CONTINENTAL AG SPON ADS EACH REP 0.1 ORD | CTTAY | 3 | 2 | 1,112,856 | 11.47 | +107,200 |
| METLIFE INC 4.75% DEP SHS EA REP NN CUM | METFL | 3 | 2 | 3,935,916 | 22.71 | +9,184 |
| PUBLIC STORAGE 3.875% DEP SHS RP 1/1000 | PSADL | 3 | 2 | 1,890,032 | 9.34 | +20,596 |
| ENI SPA ADR EACH REP 2 ORD | E | 2 | 1 | 2,527,029 | 11.02 | -16,200 |

Sector Update

Day on day summary of loan balances by Sector

| Sector Name | Loan Value (USD) | Loan Value Previous (USD) | Delta (%) |
|------------------------|------------------|---------------------------|-----------|
| Information Technology | 132,810,073,894 | 134,672,138,602 | -1.38 |
| Consumer Discretionary | 89,081,325,231 | 92,010,618,908 | -3.18 |
| Health Care | 57,437,770,834 | 58,376,895,313 | -1.61 |
| Industrials | 56,151,057,695 | 57,774,732,599 | -2.81 |
| Financials | 50,487,502,410 | 52,921,256,674 | -4.60 |
| Communication Services | 37,346,049,615 | 38,627,064,954 | -3.32 |
| Energy | 34,446,808,830 | 34,471,985,429 | -0.07 |
| Real Estate | 27,770,451,699 | 28,471,341,583 | -2.46 |
| Materials | 25,808,817,655 | 26,954,383,497 | -4.25 |
| Consumer Staples | 21,673,530,143 | 22,493,093,166 | -3.64 |
| Utilities | 15,574,562,176 | 16,494,341,519 | -5.58 |