

Orbisa US Equity Market Spotlight

07 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	563,214,380,276	554,175,262,923	+1.63
Hotness Indicator 1	520,442,145,972	512,939,071,112	+1.46
Hotness Indicator 2	24,436,256,089	23,204,867,794	+5.31
Hotness Indicator 3	18,335,978,214	18,031,324,016	+1.69

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	Ticker	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
CHARGE ENTERPRISES INC COM	CRGE	99.98	3	960,596	+64.10
PROSHARES TRUST II ULTRASHORT BLOOMBERG CRUDE	SCO	60.07	3	513,264	+55.94
DANONE ADR(CNV INTO 1/5)	DANOY	54.89	2	12,372,566	+45.28
INVESCO MORTGAGE CAPITAL INC COM (POST REV SPLIT)	IVR	52.08	1	5,346,646	+36.75
WOODSIDE ENERGY GROUP LTD SPON ADR EACH REP 1 ORD SHS	WDS	46.04	3	3,244,952	+32.13
VAALCO ENERGY INC COM	EGY	52.21	1	6,619,817	+29.51
FVCBANKCORP INC COM	FVCB	40.41	1	419,628	+27.88
LILIUM N V COM CL A	LILM	98.22	3	6,369,614	+27.24
REMITLY GLOBAL INC COM	RELY	27.99	1	7,234,481	+26.42
ENACT HLDGS INC COM	ACT	28.62	1	1,982,434	+22.82

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	3,248,921	5.85	+62,800
TONIX PHARMACEUTICALS HLDG CORP COM (POST REV SPLT)	TNXP	3	2	3,812,778	88.46	+1,164,052
THERAPEUTICSMD INC COM (POST REV SPLIT)	TXMD	3	2	1,061,916	87.55	-149,723
ENERGY TRANSFER LP 7.6% FIX TO FLTG CUM RED		3	2	5,239,600	0.89	-68,258
ATHERSYS INC COM STK	ATHX	3	2	38,776,176	96.02	+2,710,274
VIEW INC COM CL A	VIEW	3	2	26,385,171	81.68	+7,758,832
METLIFE INC 4.75% DEP SHS EA REP NN CUM	METFL	3	2	3,929,192	22.56	+1,884
PUBLIC STORAGE 3.875% DEP SHS RP 1/1000	PSADL	3	2	1,888,738	9.19	+17,896
SAMSARA INC COM CL A	IOT	3	2	15,138,894	95.67	+5,126,173
ENI SPA ADR EACH REP 2 ORD	E	2	1	2,491,658	9.80	-34,100

Sector Update

Day on day summary of loan balances by Sector

Sector Name	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Information Technology	135,594,612,206	132,810,073,894	+2.10
Consumer Discretionary	91,014,878,241	89,081,325,231	+2.17
Health Care	57,874,204,336	57,437,770,834	+0.76
Industrials	57,345,717,543	56,151,057,695	+2.13
Financials	51,436,892,268	50,531,830,251	+1.79
Communication Services	38,453,347,106	37,346,049,615	+2.96
Energy	35,003,355,413	34,453,900,079	+1.59
Real Estate	27,657,505,823	27,770,451,699	-0.41
Materials	25,857,770,845	25,808,817,655	+0.19
Consumer Staples	21,997,855,923	21,673,530,143	+1.50
Utilities	15,684,317,975	15,574,562,176	+0.70