

Orbisa US Equity Market Spotlight

27 July 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	560,654,230,977	566,998,339,371	-1.12
Hotness Indicator 1	516,665,914,903	519,656,159,066	-0.58
Hotness Indicator 2	24,350,397,000	27,172,900,378	-10.39
Hotness Indicator 3	19,637,919,074	20,169,279,927	-2.63

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	Ticker	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
TONIX PHARMACEUTICALS HLDG CORP COM (POST REV SPLT)	TNXP	67.42	3	2,283,524	+35.93
ALPINE 4 HOLDINGS INC COM CL A	ALPP	85.39	3	5,151,966	+35.11
COSAN SA SPON ADS EACH REP 4 ORD SHS	CSAN	46.75	2	1,379,944	+21.72
NOVANTA INC COM NPV	NOVT	25.00	1	14,685,310	+14.45
IGM BIOSCIENCES INC COM	IGMS	56.56	2	1,949,806	+12.45
INSTRUCTURE HLDGS INC COM	INST	52.09	2	2,940,804	+11.22
REVLON INC CLASS'A' COM	REV	70.90	3	1,306,001	+10.21
SIX FLAGS ENT CORP NEW COM	SIX	18.84	1	25,379,918	+9.90
KRISPY KREME INC COM	DNUT	81.83	2	10,310,840	+9.34
L'OREAL UNSPN ADR EA REP 0.2 ORD SH	LRLCY	22.97	2	912,840	+8.34

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
BALLYS CORPORATION COM	BALY	3	2	6,451,250	66.73	+726,038
SKYWATER TECHNOLOGY INC COM	SKYT	3	2	2,468,094	90.96	+143,682
ORAMED PHARMACEUTICALS INC COM	ORMP	3	2	1,096,730	87.77	+148,900
USA COMPRESSION PARTNERS LP COM UNIT LTD PARTNER INTS	USAC	3	2	1,461,251	31.36	+74,200
TOWER SEMICONDUCTOR LTD ORD	TSEM	2	1	5,955,151	1.67	+17,000
CITIGROUP CAP XIII 7.875% FX/FL TRUPS 30/10/40	C PR N	2	1	20,133,712	1.84	-3,700
BANCO DE CHILE SPON ADS REP 200 ORD SHS	BCH	3	2	1,706,800	7.59	+63,700
AMERICAN SUPERCONDUCTOR CORP COM	AMSC	2	1	4,224,990	8.12	+102,500
THORNE HEALTHTECH INC COM	THRN	2	1	2,102,486	21.01	-17,433
PROSHARES TRUST ULTRAPRO SHORT QQQ NEW 2022	SQQQ	2	1	384,633	6.97	-555,000

Sector Update

Day on day summary of loan balances by Sector

Sector Name	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Information Technology	138,731,433,714	141,606,842,930	-2.03
Consumer Discretionary	84,860,302,419	87,358,713,126	-2.86
Health Care	65,417,205,315	64,806,537,946	+0.94
Industrials	59,822,558,119	60,180,881,450	-0.60
Financials	52,510,406,339	52,322,297,421	+0.36
Communication Services	35,442,734,666	37,159,805,904	-4.62
Real Estate	28,339,691,486	28,539,925,519	-0.70
Energy	27,732,383,584	27,347,008,278	+1.41
Materials	23,551,407,802	23,734,836,697	-0.77
Consumer Staples	22,757,675,055	22,471,987,079	+1.27
Utilities	16,959,569,015	16,903,498,394	+0.33