

Orbisa US Equity Market Spotlight

30 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	545,233,694,773	552,437,556,172	-1.30
Hotness Indicator 1	496,419,184,984	503,020,787,809	-1.31
Hotness Indicator 2	26,931,608,586	27,431,621,658	-1.82
Hotness Indicator 3	21,882,901,203	21,985,146,706	-0.47

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	Ticker	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
DISCO CORPORATION UNSP ADR EACH REP 0.20 ORS	DSCSY	88.97	3	63,618	+54.00
BANCO MACRO S.A. SPON ADR EACH REP 10 ORD SH	BMA	79.19	2	223,256	+36.19
CHIPMOS TECHNOLOGIES INC SPON ADS EACH REP 20 ORD SH	IMOS	40.18	3	222,978	+34.76
TRUIST FINANCIAL CORPORATION DEP SHS REP 1/1000 NON CUM	TFCLL	51.95	2	3,903,279	+34.54
CHUGAI PHARMACEUTICAL CO UNSPN ADS EA REP 0.5 ORD SH	CHGCY	54.61	2	616,719	+33.89
FANUC CORPORATION UNSP ADR EACH REP 0.10 ORD	FANUY	30.02	2	287,468	+29.88
WOORI FINANCIAL GROUP INC SPON ADS EACH REP 3 ORD SHS	WF	91.78	3	114,760	+27.27
WEJO GROUP LTD COM CL A	WEJO	79.25	3	3,149,663	+25.51
89BIO INC COM	ETNB	75.84	2	1,553,655	+23.78
NUTEX HEALTH INC COM	NUTX	72.47	3	3,094,599	+23.01

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
ASE TECHNOLOGY HOLDING CO LTD SPON ADS EACH REP 2 ORD SHS	ASX	3	1	26,933,009	13.68	-2,493,957
AGEAGLE AERIAL SYSTEMS INC COM	UAVS	3	2	10,024,645	87.86	-518,237
ALLENA PHARMACEUTICALS INC COM	ALNA	3	2	4,259,587	92.30	+2,725,600
KENON HLDGS LTD COM NP	KEN	3	2	141,359	49.66	+43,300
REDHILL BIOPHARMA LTD SPON ADS EA REPR 10 ORD	RDHL	3	2	2,345,877	89.18	+1,693,743
CITIZENS INC CLASS'A'COM NPV	CIA	3	2	5,103,074	59.23	-1,791,905
CARDIFF ONCOLOGY INC COM	CRDF	3	2	2,442,586	45.49	-663,107
B & G FOODS INC COM	BGS	3	2	26,708,885	59.72	+1,927,257
VOLTA INC COM CL A	VLTA	3	2	25,501,942	95.93	+9,328,267
WILLIS TOWERS WATSON PLC COM	WTW	2	1	27,725,648	4.14	-101,052

Sector Update

Day on day summary of loan balances by Sector

Sector Name	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Information Technology	131,906,258,161	133,750,610,136	-1.38
Consumer Discretionary	82,406,039,864	84,284,418,911	-2.23
Health Care	60,308,871,415	60,001,593,070	+0.51
Industrials	56,303,009,459	56,870,529,163	-1.00
Financials	51,779,641,745	52,124,406,122	-0.66
Communication Services	35,279,371,630	36,184,472,630	-2.50
Real Estate	31,012,475,672	31,519,672,191	-1.61
Energy	28,256,929,700	28,275,053,259	-0.06
Materials	24,664,138,339	26,636,118,185	-7.40
Consumer Staples	22,518,480,797	22,043,987,178	+2.15
Utilities	16,127,449,205	16,106,590,902	+0.13