

Orbisa US Equity Market Spotlight

02 August 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	599,028,388,224	605,032,735,048	-0.99
Hotness Indicator 1	549,867,166,271	554,940,181,954	-0.91
Hotness Indicator 2	27,348,721,143	28,146,529,085	-2.83
Hotness Indicator 3	21,812,500,810	21,946,024,009	-0.61

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	Ticker	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
AMTD IDEA GROUP SPON ADS EACH RP 1 CL A ORD	AMTD	100.00	3	541,300	+48.47
INVESCO EXCHANGE TRADED FD TR HIGH YIELD EQUITY DIVID ACH	PEY	80.33	3	253,965	+38.02
PROSHARES TRUST II ULTRASHORT BLOOMBERG NATURA	KOLD	92.27	3	721,824	+33.65
SPDR SERIES TRUST SPDR BLOOMBERG 1-3 MONTH T-	BIL	53.07	2	3,123,941	+27.65
WPP PLC ADS EACH REPR 5 ORD	WPP	42.61	2	436,966	+21.80
BYD COMPANY LIMITED UNSP ADR EACH REPR 2 ORD	BYDDY	21.20	3	115,089	+21.03
AETHLON MEDICAL INC COM	AEMD	92.06	3	1,449,069	+20.76
INVESCO DB COMMODTY INDX TRACKNG FDUNIT	DBC	77.43	1	1,105,355	+19.73
EHANG HOLDINGS LIMITED SPON ADS EA REP 2 ORD SHS	EH	82.23	3	3,947,979	+18.60
PIMCO CORPORATE & INCOME STRATEGY COM	PCN	20.70	3	421,768	+17.81

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
DUKE ENERGY CORP 5.75 DEP REP 1/1000TH PFD A	DUEKL	3	2	6,669,313	2.74	+81,600
DTE ENERGY CO 5.25% JR SUB 01/12/77	DTW	3	2	3,144,809	1.45	-11,100
SOUTHERN CO. 5.25% JR NTS 01/12/77	SOJC	3	2	1,940,815	7.28	+60,056
SCHWAB(CHARLES)CORP 5.95% DEP SHS REP 1/40 NON	SCWBP	3	2	5,079,704	2.56	+13,500
HUMANIGEN INC COM (PST REV SPLT)	HGEN	3	2	6,079,279	98.27	+1,460,106
CVR PARTNERS LP COM (POST REV SPLIT)	UAN	3	2	79,828	27.68	-5,500
SHELL MIDSTREAM PARTNERS LP COM UNITS REPR LIMITED PRT	SHLX	2	1	4,848,583	2.62	-833,600
TILRAY BRANDS INC COM CLASS 2	TLRY	3	2	54,088,250	97.53	+2,625,243
JPMORGAN CHASE & CO. 6%NON CUM DEP SHS REP 1/400	JPEEL	3	2	11,738,645	20.70	+454,591
KALERA PUBLIC LIMITED COMPANY ORD	KAL	3	2	362,283	99.85	+51,300

Sector Update

Day on day summary of loan balances by Sector

Sector Name	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Information Technology	144,018,608,182	146,669,023,617	-1.81
Consumer Discretionary	94,004,240,128	94,294,979,942	-0.31
Health Care	66,581,590,827	66,893,523,895	-0.47
Industrials	66,415,293,629	66,195,243,284	+0.33
Financials	56,842,250,108	58,007,158,593	-2.01
Communication Services	36,514,437,531	36,337,356,587	+0.49
Energy	30,974,141,308	31,977,530,590	-3.14
Real Estate	30,597,279,963	30,702,000,353	-0.34
Materials	25,902,120,054	25,566,302,499	+1.31
Consumer Staples	23,510,608,095	24,211,907,959	-2.90
Utilities	18,803,747,018	19,212,261,409	-2.13