

Orbisa US Equity Market Spotlight

17 August 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	600,268,760,617	596,364,465,899	+0.65
Hotness Indicator 1	546,786,392,274	543,556,150,810	+0.59
Hotness Indicator 2	28,572,382,661	28,727,783,866	-0.54
Hotness Indicator 3	24,909,985,682	24,080,531,224	+3.44

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	Ticker	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
MACQUARIE GROUP LIMITED ADR EACH REPR 1 ORD	MQBKY	92.08	3	11,837	+37.12
TOUGHBUILT INDUSTRIES INC COM (POST REV SPLI	TBLT	76.39	3	953,648	+31.27
EARGO INC COM	EAR	70.83	3	2,009,290	+26.85
BANCO BILBAO VIZCAYA ARGENTARIA SA ADS EACH REP 1 ORD	BBVA	23.29	1	8,306,025	+21.31
ICAHN ENTERPRISES LP/CORP DEP UNITS NPV	IEP	39.98	2	525,550	+19.86
DANAOS CORP COM (POST REV SPLT)	DAC	41.02	3	413,706	+19.33
NATIONAL CINEMEDIA INC COM STK	NCMI	87.97	2	5,498,493	+18.88
ARCIMOTO INC COM NPV	FUV	64.56	3	5,547,288	+17.33
KIRKLAND'S INC COM NPV	KIRK	76.19	2	1,417,460	+16.50
BIOATLA INC COM	BCAB	43.46	2	4,137,386	+14.30

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
BED BATH AND BEYOND COM	BBBY	3	2	42,074,724	97.97	+5,046,274
GLENCORE PLC UNSPON ADR EA REPR 2 ORD	GLNCY	3	2	327,976	37.84	+37,000
NUVEEN AMT-FREE MUNICIPAL CREDIT INSB	NVG	3	2	662,700	16.73	+90,400
CAESARSTONE LTD	CSTE	3	1	2,816,849	21.47	+203,300
OLINK HLDG AB SPON ADS EACH REP 1 ORD SHS	OLK	3	2	6,940,436	37.94	+313,552
TUESDAY MORNING CORP COM	TUEM	3	2	3,314,489	88.41	+1,002,441
NEOGEN CORP COM	NEOG	3	2	38,334,291	72.42	+938,374
L'OREAL UNSPN ADR EA REP 0.2 ORD SH	LRLCY	3	2	948,388	3.82	-102,600
TORRID HOLDINGS INC COM	CURV	3	2	1,838,213	86.47	+240,869
ACELRX PHARMACEUTICALS INC COM	ACRX	3	2	7,938,306	84.74	+1,203,268

Sector Update

Day on day summary of loan balances by Sector

Sector Name	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Information Technology	140,797,814,334	141,276,577,308	-0.34
Consumer Discretionary	93,857,958,674	91,002,083,186	+3.14
Industrials	66,973,507,010	66,511,838,626	+0.69
Health Care	63,723,907,281	64,792,784,403	-1.65
Financials	61,688,126,430	60,906,001,754	+1.28
Communication Services	39,212,354,489	37,994,861,212	+3.20
Energy	31,885,081,563	32,459,801,437	-1.77
Real Estate	29,640,075,676	29,385,117,532	+0.87
Materials	26,611,114,134	26,245,061,577	+1.39
Consumer Staples	22,474,435,316	22,203,243,953	+1.22
Utilities	18,733,339,217	18,770,231,868	-0.20