

Orbisa US Equity Market Spotlight

22 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	576,252,767,737	592,284,929,441	-2.71
Hotness Indicator 1	530,648,699,263	542,165,864,286	-2.12
Hotness Indicator 2	24,945,181,557	27,444,761,905	-9.11
Hotness Indicator 3	20,658,886,917	22,674,303,251	-8.89

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	Ticker	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
FIRST TR EXCHANGE TRADED FD VIII FT CBOE VEST U S EQ BUFER S	BUFR	43.05	3	184,446	+38.72
HENKEL AG&CO. KGAA SPON ADS EACH REP 0.25 ORD	HENYO	29.91	3	216,960	+28.74
ADYEN NV UNSPN ADS EA REP 0.01 ORD	ADYEV	75.24	2	4,907,402	+26.78
KOHL'S CORPORATION COM	KSS	37.79	1	44,744,038	+25.03
AG MORTGAGE INVESTMENT TRUST INC COM (POST REV SPLIT)	MITT	27.05	2	1,656,633	+22.77
NIGHTHAWK BIOSCIENCES INC COM (PST REV SPLT)	NHWK	43.37	2	1,572,088	+22.75
VESTAS WIND SYSTEMS ADR EACH REPR 0.33333 SHS	VWDRY	29.19	3	2,351,484	+22.62
VILLAGE FARMS INTERNATIONAL INC COM NPV	VFF	45.90	2	6,616,587	+18.05
GLOBAL-E ONLINE LTD COM NPV	GLBE	39.08	1	7,427,794	+15.53
BLUEBIRD BIO INC COM	BLUE	42.36	1	16,181,865	+12.18

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
BANK OF AMERICA CORPORATION 5.375%DEP SHS REP 1/1000TH	BAMKL	3	2	7,724,724	3.02	+52,000
AXA SA SPON ADR EACH REP 1 ORD SHS	AXAHY	3	2	946,484	5.86	-21,400
KIRKLAND'S INC COM NPV	KIRK	3	2	1,881,728	94.73	+894,214
TORRID HOLDINGS INC COM	CURV	3	2	2,016,368	70.55	-54,996
CODIAK BIOSCIENCES INC COM	CDAK	2	1	1,699,470	35.14	+309,300
NEOGEN CORP COM	NEOG	3	2	42,751,782	65.60	-1,565,434
BRAINSTROM CELL THERAPEUTICS COM	BCLI	3	2	1,417,770	26.55	+152,606
ORAMED PHARMACEUTICALS INC COM	ORMP	3	2	1,078,172	78.35	-14,800
TOLL BROS INC COM	TOL	2	1	36,708,614	2.98	+623,846
CEDAR REALTY TRUST INC COM (POST REV SPLIT)	CDR	2	1	2,637,545	31.27	+726,852

Sector Update

Day on day summary of loan balances by Sector

Sector Name	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Information Technology	135,686,745,297	139,673,647,333	-2.85
Consumer Discretionary	88,606,036,814	91,553,961,366	-3.22
Industrials	64,645,736,124	67,389,761,590	-4.07
Health Care	61,392,412,432	61,997,728,010	-0.98
Financials	59,113,762,191	60,943,793,008	-3.00
Communication Services	37,155,268,106	37,702,070,596	-1.45
Energy	31,119,795,069	31,579,256,522	-1.45
Real Estate	29,036,570,397	29,244,957,280	-0.71
Materials	25,392,801,952	26,610,014,118	-4.57
Consumer Staples	21,387,919,739	22,284,053,901	-4.02
Utilities	18,360,762,360	18,553,561,968	-1.04