

Orbisa US Equity Market Spotlight

24 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	567,396,187,918	573,512,638,805	-1.07
Hotness Indicator 1	521,451,827,181	524,834,227,347	-0.64
Hotness Indicator 2	25,559,487,456	25,790,359,393	-0.90
Hotness Indicator 3	20,384,873,280	22,888,052,065	-10.94

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	Ticker	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
PROSHARES TRUST ULTRAPRO SHORT RUSSELL 2000	SRTY	81.19	3	38,800	+67.27
PROSHARES TRUST ULTRASHORT RUSSELL2000 NEW	TWM	68.32	3	162,760	+52.49
BANK OF MONTREAL TRK ZT 25/03/39	NRGU	41.96	3	7,864	+41.96
STAR BULK CARRIERS CORP COM (POST REV SPLIT)	SBLK	93.44	3	6,157,522	+35.63
NIGHTHAWK BIOSCIENCES INC COM (PST REV SPLIT)	NHWK	46.33	2	1,653,100	+22.83
EAGLE POINT CREDIT CO LLC COM	ECC	37.21	3	1,294,094	+19.65
FANUC CORPORATION UNSP ADR EACH REP 0.10 ORD	FANUY	18.13	2	320,473	+14.55
CVR PARTNERS LP COM (POST REV SPLIT)	UAN	54.48	3	72,314	+12.69
AG MORTGAGE INVESTMENT TRUST INC COM (POST REV SPLIT)	MITT	43.53	2	1,837,884	+12.06
META MATLS INC COM	MMAT	81.90	3	29,757,993	+12.01

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
STAR BULK CARRIERS CORP COM (POST REV SPLIT)	SBLK	3	2	6,157,522	93.44	+3,644,144
MORGAN STANLEY DEP SHS REPR 1/1000TH PRF	MS PR F	3	2	6,314,003	2.28	+7,400
AXA SA SPON ADR EACH REP 1 ORD SHS	AXAHY	3	2	949,875	7.31	-13,000
BANK OF AMERICA CORPORATION 5.375%DEP SHS REP 1/1000TH	BAMKL	3	2	7,692,885	2.93	+87,900
UNITED OVERSEAS BANK LTD SPON ADR EACH REP 2 ORD SHS	UOVEY	3	2	250,153	35.78	+56,900
KIRKLAND'S INC COM NPV	KIRK	3	2	1,698,095	92.12	+704,529
CHIPMOS TECHNOLOGIES INC SPON ADS EACH REP 20 ORD SH	IMOS	3	2	261,813	16.35	+12,400
TORRID HOLDINGS INC COM	CURV	3	2	1,808,864	72.17	-180,446
FIRST BANCORP PUERTO RICO COM	FBP	2	1	83,279,581	5.35	+11,808
BRAINSTROM CELL THERAPEUTICS COM	BCLI	3	2	1,270,035	25.63	+97,300

Sector Update

Day on day summary of loan balances by Sector

Sector Name	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Information Technology	131,723,695,093	134,307,912,120	-1.92
Consumer Discretionary	86,103,804,753	87,712,860,207	-1.83
Industrials	64,498,206,189	64,019,587,752	+0.75
Health Care	61,133,251,162	62,231,663,470	-1.77
Financials	57,155,167,783	57,569,238,894	-0.72
Communication Services	36,744,005,955	36,561,913,413	+0.50
Energy	33,099,198,204	32,308,315,587	+2.45
Real Estate	27,690,933,431	28,318,986,567	-2.22
Materials	25,561,759,892	25,693,473,460	-0.51
Consumer Staples	21,373,797,046	21,728,268,200	-1.63
Utilities	17,978,203,583	18,680,991,742	-3.76