Orbisa US Equity Market Spotlight

01 September 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	589,870,901,097	571,553,464,315	+3.20
Hotness Indicator 1	527,923,579,898	526,460,255,228	+0.28
Hotness Indicator 2	24,593,014,189	26,525,633,923	-7.29
Hotness Indicator 3	37,354,307,010	18,567,575,164	+101.18

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	Ticker	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
ORCHID ISLAND CAPITAL INC COM (POST REV SPLT)	ORC	79.28	2	4,251,109	+37.55
GLOBAL X FDS AUTONOMOUS AND ELECTRIC VEH	DRIV	33.02	2	1,285,570	+26.26
PROSHARES TRUST ULTRASHORT S&P 500(PST SPT)	SDS	77.46	2	336,005	+24.13
EARGO INC COM	EAR	65.96	3	2,381,679	+17.58
FREYR BATTERY COM	FREY	75.57	3	4,575,922	+16.36
RAMACO RESOURCES INC COM	METC	46.65	1	4,093,318	+16.02
INTERCONTINENTAL HOTELS GROUP SPON ADS EACH REP 1 ORD SHS	IHG	81.89	2	312,519	+15.01
COWEN INC COM CL A	COWN	58.66	1	7,759,770	+14.75
PARTY CITY HOLDCO INC COM	PRTY	62.38	2	14,291,523	+12.95
SHUTTERSTOCK INC COM	SSTK	24.21	1	9,683,100	+12.94

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
3M COMPANY COM	MMM	3	1	156,911,724	91.27	+125,416,458
ZURICH INSURANCE GROUP AG SPON ADR EACH REP 0.1 ORD	ZURVY	3	2	609,178	8.39	-41,900
AVAYA HOLDINGS CORP COM	AVYA	2	1	26,746,261	92.87	+4,599,198
SNDL INC COM NPV	SNDL	3	2	25,629,814	95.09	+1,326,860
SOUTHERN CO. 5.25% JR NTS 01/12/77	SOJC	3	2	1,946,024	5.93	+15,571
GREENLANE HOLDINGS INC COM CL A (POST REV	GNLN	3	2	480,466	98.20	+210,900
INVESCO EXCHANGE TRADED FD TR II S&P 500 HIGH DIV LOW VOLATI	SPHD	2	1	985,485	22.76	+200,500
ALLSTATE CORP 5.1% PRF 15/01/2053	ALL PR B	3	2	3,110,182	3.22	+43,881
MICRO FOCUS INTERNATIONAL PLC SPON ADR EACH REP 1 ORD SHS	MFGP	2	1	3,377,522	45.86	+1,008,800
NEW ORIENTAL ED & TECHNOLOGY GP INCSPON ADS EA REP 10 ORD SHS	EDU	2	1	6,999,113	2.36	-23,222

Sector Update

Day on day summary of loan balances by Sector

Sector Name	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Information Technology	129,921,061,592	128,180,571,498	+1.36
Consumer Discretionary	87,541,096,981	84,453,790,247	+3.66
Industrials	81,119,774,898	76,908,774,092	+5.48
Health Care	59,571,040,522	58,354,491,702	+2.08
Financials	58,499,609,365	55,840,496,281	+4.76
Communication Services	37,380,372,954	36,111,311,737	+3.51
Energy	36,241,624,234	34,638,386,455	+4.63
Materials	27,936,342,448	27,059,135,068	+3.24
Real Estate	27,654,702,582	26,916,577,799	+2.74
Consumer Staples	20,911,797,047	20,213,464,998	+3.45
Utilities	18,322,762,818	18,155,096,935	+0.92

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