

Orbisa US Equity Market Spotlight

05 September 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	565,892,506,972	606,217,792,691	-6.65
Hotness Indicator 1	509,297,903,522	542,798,848,589	-6.17
Hotness Indicator 2	25,384,567,890	25,908,657,980	-2.02
Hotness Indicator 3	31,210,035,560	37,510,286,121	-16.80

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	Ticker	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
PALISADE BIO INC COM	PALI	70.94	3	2,455,145	+13.68
BRAZE INC COM CL A	BRZE	25.54	2	3,737,019	+5.80
PROSHARES TRUST II ULTRASHORT BLOOMBERG NATURA	KOLD	57.17	3	1,101,311	+4.93
WAYFAIR INC COM A	W	57.74	1	27,197,007	+3.32
INTAPP INC COM	INTA	16.84	1	1,531,542	+2.09
APTIV PLC 5.5% MANDATORY CNV PFD SHS	APVPF	1.68	2	3,586,802	+1.59
MIRION TECHNOLOGIES INC COM CL A	MIR	41.17	1	21,020,791	+1.49
INVESCO EXCHANGE TRADED FD TR II S&P 500 HIGH DIV LOW VOLATI	SPHD	3.79	2	979,067	+1.33
UNUM GROUP COM	UNM	3.85	1	57,254,062	+1.02
SENTINELONE INC COM CL A	S	8.74	1	36,583,099	+1.02

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	141,676,972	79.22	+88,257,525
SANDVIK AB ADR(CNV INTO 1 ORD)	SDVKY	3	2	147,168	98.32	+7,600
NEWAGE INC COM	NBEV	3	2	4,976,587	63.37	+1,405,100
SOFTBANK GROUP CORP UNSP ADR EACH REPR 0.5 ORD	SFTBY	3	2	197,318	73.33	+29,800
GREENLANE HOLDINGS INC COM CL A (POST REV	GNLN	3	2	473,126	98.52	+155,900
TELECOM ITALIA SPA SPON ADS EA REP 10 ORD SHS	TIAY	3	2	2,084,903	30.33	+403,700
FIRST BANCORP PUERTO RICO COM	FBP	2	1	83,186,859	5.23	-32,297
ATAI LIFE SCIENCES NV COM	ATAI	3	2	4,713,359	56.66	+200,200
CASA SYSTEMS INC COM	CASA	2	1	8,643,962	31.17	+835,137
ALLSTATE CORP 5.1% PRF 15/01/2053	ALL PR B	3	2	3,356,925	2.89	+14,581

Sector Update

Day on day summary of loan balances by Sector

Sector Name	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Information Technology	125,010,252,619	131,004,088,349	-4.58
Consumer Discretionary	84,019,413,984	89,496,788,302	-6.12
Industrials	76,456,634,105	85,397,901,251	-10.47
Health Care	57,871,825,976	62,121,221,800	-6.84
Financials	55,329,945,224	59,450,156,124	-6.93
Energy	35,885,610,864	37,545,710,888	-4.42
Communication Services	35,861,145,173	38,347,962,211	-6.48
Real Estate	27,531,196,943	29,955,875,075	-8.09
Materials	24,800,026,404	27,182,795,164	-8.77
Consumer Staples	20,334,556,965	21,823,779,039	-6.82
Utilities	18,099,337,685	19,173,448,648	-5.60