

# Orbisa US Equity Market Spotlight

20 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	593,110,081,550	571,387,256,845	+3.80
Hotness Indicator 1	548,698,457,453	530,652,451,128	+3.40
Hotness Indicator 2	27,420,291,446	24,529,572,950	+11.78
Hotness Indicator 3	16,991,332,651	16,205,232,767	+4.85

## Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	Ticker	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
HELIOGEN INC COM	HLGN	54.51	3	15,780,900	+41.33
VIVANI MEDICAL INC COM NPV	VANI	58.18	3	1,011,508	+40.95
BANK OF MONTREAL TRK ZT 28/06/41(SOLFANGT T)	BULZ	57.34	2	1,769,700	+39.03
BP PRUDHOE BAY ROYALTY UNITS OF BEN INT	BPT	49.11	3	920,091	+38.31
BANK OF MONTREAL TRK ZT 25/03/39	NRGU	59.09	3	6,600	+35.72
BLUEBIRD BIO INC COM	BLUE	73.47	1	20,583,363	+35.07
KNIGHTSCOPE INC COM CL A	KSCP	53.27	3	888,755	+31.67
ADICET BIO INC COM	ACET	45.38	1	4,751,487	+30.28
KALTURA INC COM	KLTR	39.68	2	1,757,653	+27.19
SQUARESPACE INC COM CL A	SQSP	44.95	1	5,417,530	+26.16

## 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
VIRTUS TOTAL RETURN FUND INC COM	ZTR	3	2	720,900	99.86	+391,200
REINSURANCE GROUP OF AMERICA 5.75% FXD TO FLTNG SUB ORD	RZB	3	2	3,534,385	1.64	+29,000
SASOL LTD SPON ADR(EACH CNV TO 1 ORD)	SSL	3	2	2,926,679	35.99	+18,927
WELLS FARGO & COMPANY DEP REP 1/1000 5.85% PERP P	WFC PR Q	3	2	13,680,012	3.85	+183,700
SLR INVESTMENT CORP COM	SLRC	3	2	1,936,445	29.15	+157,300
CC NEUBERGER PRINCIPAL HOLDINGS III COM CL A	PRPC	2	1	520,371	65.01	+322,100
STMICROELECTRONICS SPON ADR EACH REP 1 ORD SHS	STM	2	1	17,652,625	17.88	+2,240,925
DYNE THERAPEUTICS INC COM	DYN	2	1	6,453,308	2.40	+130,100
AT&T INC 5.35% GBL NTS DUE 01/11/66	TBB	2	1	4,828,263	2.93	+15,500
YUM CHINA HOLDINGS INC COM	YUMC	2	1	116,359,531	13.86	+5,957,693

## Sector Update

Day on day summary of loan balances by Sector

Sector Name	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Information Technology	133,315,298,175	130,733,103,194	+1.98
Consumer Discretionary	92,711,211,804	86,500,991,287	+7.18
Health Care	66,266,183,941	63,157,735,772	+4.92
Industrials	65,249,267,820	63,265,302,847	+3.14
Financials	60,159,571,269	58,261,943,246	+3.26
Energy	36,374,097,440	36,972,627,815	-1.62
Communication Services	34,933,091,141	33,699,125,613	+3.66
Real Estate	31,009,839,263	28,360,097,420	+9.34
Materials	26,139,130,539	25,127,980,592	+4.02
Consumer Staples	22,001,961,385	21,275,970,764	+3.41
Utilities	19,673,778,874	19,006,907,941	+3.51