

Orbisa US Equity Market Spotlight

27 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	553,624,459,795	561,404,241,778	-1.39
Hotness Indicator 1	513,842,228,003	519,400,010,584	-1.07
Hotness Indicator 2	22,340,683,876	24,374,129,587	-8.34
Hotness Indicator 3	17,441,547,916	17,630,101,607	-1.07

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	Ticker	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
INVESCO DB COMMODTY INDX TRACKNG FDUNIT	DBC	75.87	2	535,670	+47.06
PROSHARES TRUST II ULTA BLOMBERG CRUD OIL(P/S	UCO	65.04	3	431,737	+46.47
BRAINSTROM CELL THERAPEUTICS COM	BCLI	64.05	3	1,790,269	+33.01
FISCALNOTE HOLDINGS INC COM CLASS A	NOTE	67.09	3	1,276,670	+29.54
INVESTMENT MANAGERS SERIES TR II AXS SHORT INNOVATION DAILY	SARK	64.73	2	77,400	+27.02
LATAM AIRLINES GROUP SA SPONS ADR EACH REPR 1 ORD	LTMQAQ	65.01	3	5,091,175	+24.80
ROLLS ROYCE HOLDINGS SPON ADR EACH REP 1 ORD SHS	RYCEY	29.60	3	7,329,660	+22.51
PHATHOM PHARMACEUTICALS INC COM	PHAT	44.50	2	4,567,344	+21.95
ADC THERAPEUTICS SA COM	ADCT	47.44	1	6,343,440	+20.35
RUBIUS THERAPEUTICS INC COM	RUBY	50.82	2	4,742,727	+17.22

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
IMMUNITYBIO INC COM	IBRX	3	2	32,802,233	87.50	+10,464,699
PBF LOGISTICS LP UNIT LTD PARTNERSHIP INT	PBFX	3	2	1,420,303	4.47	-13,500
RIOT BLOCKCHAIN INC COM NPV	RIOT	3	2	41,535,308	96.66	+12,756,714
SLR INVESTMENT CORP COM	SLRC	3	2	2,712,164	18.96	+36,400
RUMBLE INC COM CLASS A	RUM	3	2	1,401,870	96.94	+1,099,300
WELLS FARGO & COMPANY 4.75 DP SH 1/1000 PF A SR Z	WFCZL	3	2	14,717,919	1.03	+43,200
SYROS PHARMACEUTICALS INC COM (POST REV SPLI	SYRS	3	2	359,080	72.48	+150,353
B & G FOODS INC COM	BGS	3	2	30,190,307	63.43	+5,214,127
GRUPO AEROPORTUARIO DEL CENTRO NORTSPON ADR EA REP 8 SER 'B'	OMAB	2	1	1,265,012	2.17	-45,300
CIA BRASILEIRA DISTR(PAO DE ACUCAR)SPON ADR EACH REPR 1 COM ST	CBD	3	2	1,377,780	84.90	+89,390

Sector Update

Day on day summary of loan balances by Sector

Sector Name	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Information Technology	124,720,308,066	126,209,815,901	-1.18
Consumer Discretionary	85,499,279,628	86,958,790,963	-1.68
Health Care	65,190,187,556	65,812,196,128	-0.95
Industrials	60,837,245,403	61,085,674,479	-0.41
Financials	57,302,828,317	58,344,653,580	-1.79
Communication Services	32,473,859,915	33,206,774,800	-2.21
Energy	31,764,156,451	32,328,305,156	-1.75
Real Estate	27,517,169,401	28,344,299,352	-2.92
Materials	23,308,952,904	23,743,556,643	-1.83
Consumer Staples	22,401,537,465	22,250,188,636	+0.68
Utilities	18,168,237,641	18,820,372,618	-3.47