

Orbisa US Equity Market Spotlight

30 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	574,586,768,864	575,232,244,921	-0.11
Hotness Indicator 1	530,997,854,262	530,904,318,655	+0.02
Hotness Indicator 2	25,274,437,691	24,400,891,974	+3.58
Hotness Indicator 3	18,314,476,911	19,927,034,293	-8.09

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 SHORT DOW30 (POST REV SPLT)	DOG	94.34	2	48,229	+85.24
PROSHARES TRUST ULTRAPRO SHORT QQQ NEW 2022	SQQQ	91.46	2	537,513	+42.24
3M COMPANY COM	MMM	77.71	1	121,316,822	+29.25
JAMES HARDIE INDUSTRIES PLC SPON ADR EACH REP 1 CDI	JHX	56.17	3	179,177	+28.83
ADC THERAPEUTICS SA COM	ADCT	43.86	1	6,167,041	+19.58
REVLON INC CLASS'A' COM	REV	95.46	3	467,456	+17.60
MICRO FOCUS INTERNATIONAL PLC SPON ADR EACH REP 1 ORD SHS	MFGP	42.33	2	3,197,450	+16.08
NORDSTROM INC COM NPV	JWN	70.92	1	29,923,898	+14.88
DIDI GLOBAL INC SPON ADS EA REP 0.25 A ORD	DIDIY	14.68	2	13,065,145	+14.68
AMPLITUDE INC COM CLASS A	AMPL	48.51	1	5,716,504	+12.19

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
DIANA SHIPPING INC COM STK	DSX	3	2	4,043,843	17.93	+241,300
ZURICH INSURANCE GROUP AG SPON ADR EACH REP 0.1 ORD	ZURVY	3	2	630,370	7.66	-29,600
AVAYA HOLDINGS CORP COM	AVYA	2	1	27,588,507	94.30	+6,614,436
SNDL INC COM NPV	SNDL	3	2	25,060,949	94.98	+2,569,422
SOUTHERN CO. 5.25% JR NTS 01/12/77	SOJC	3	2	1,905,002	5.28	+7,710
BETTERWARE DE MEXICO S A P I D COM NPV	BWMX	2	1	713,714	24.74	+63,244
ITAU UNIBANCO HOLDINGS S.A. ADR EACH REPR 1 PRF NPV	ITUB	2	1	256,572,175	4.46	-7,026,950
ZIM INTEGRATED SHIPPING SERVICES LTDCOM NPV	ZIM	2	1	13,084,077	81.57	+2,079,623
AIRBUS SE UNSPON ADR EA REPR 0.25 ORD	EADSY	2	1	5,977,856	3.42	+201,700
NEW ORIENTAL ED & TECHNOLOGY GP INCSPON ADS EA REP 10 ORD SHS	EDU	2	1	6,978,722	2.25	-101,908

Sector Update

Day on day summary of loan balances by Sector

Sector Name	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Information Technology	130,802,860,121	132,084,917,507	-0.97
Consumer Discretionary	85,661,563,154	86,938,477,842	-1.47
Industrials	72,743,378,334	68,589,985,715	+6.06
Health Care	59,370,231,140	60,497,899,944	-1.86
Financials	56,058,096,048	56,696,710,215	-1.13
Communication Services	37,183,467,993	37,400,932,614	-0.58
Energy	35,382,202,529	34,695,194,030	+1.98
Real Estate	27,175,349,576	27,394,883,923	-0.80
Materials	26,426,535,236	26,701,764,078	-1.03
Consumer Staples	20,873,560,192	21,745,118,811	-4.01
Utilities	18,644,951,472	18,238,636,260	+2.23