

Orbisa US Equity Market Spotlight

03 October 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	556,622,928,129	572,276,784,333	-2.74
Hotness Indicator 1	512,670,484,283	526,539,376,909	-2.63
Hotness Indicator 2	27,001,796,996	27,448,497,522	-1.63
Hotness Indicator 3	16,950,646,849	18,288,909,902	-7.32

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	Ticker	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
SONOVA HOLDING AG UNSP ADR EACH REPR 0.2 ORD	SONVY	89.54	3	98,950	+80.67
CAPITAL GROUP INTERNATIONAL FOCUS ESHS CREATION UNIT	CGXU	100.00	3	166,100	+77.50
NIDEC CORPORATION SPON ADR EACH REP 0.25 ORD	NJDCY	76.54	3	104,525	+74.69
FUSION FUEL GREEN LIMITED COM CL A	HTOO	67.30	3	377,393	+64.45
EAGLE POINT CREDIT CO LLC COM	ECC	96.52	3	403,949	+43.39
BAYERISCHE MOTOREN WERKE AG ADR EACH REPR 0.33333 SHS	BMWYY	40.40	3	228,216	+29.71
TDK CORP ADR(REPR 1 COM SHS NPV)	TTDKY	57.98	3	170,930	+28.25
HIPPO HOLDINGS INC COM (POST SPLT)	HIPO	75.50	2	1,135,603	+26.32
MITSUBISHI UFJ FINANCIAL GROUP INC SPON ADS EACH REP 1 ORD SHS	MUFG	43.50	2	27,954,197	+19.35
GLOBAL-E ONLINE LTD COM NPV	GLBE	32.00	1	15,787,604	+19.06

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	3,302,311	23.37	+256,300
NOMURA HOLDINGS INC. ADR REP 1 ORD NPV(BNY)	NMR	3	2	2,846,256	47.74	-315,222
SUBURBAN PROPANE PARTNERS L.P COM	SPH	2	1	440,468	32.74	+80,200
BRAINSTROM CELL THERAPEUTICS COM	BCLI	3	2	1,743,321	68.56	+712,500
CREDIT SUISSE GROUP SPON ADR EA REP 1 ORD SHS	CS	2	1	18,754,375	94.97	+5,808,250
BANCO DE CHILE SPON ADS REP 200 ORD SHS	BCH	3	2	1,328,465	5.32	+10,000
BROADCOM INC COM	AVGO	2	1	163,139,814	1.73	-97,086
SLR INVESTMENT CORP COM	SLRC	3	2	2,628,033	19.04	+19,300
INVESCO DB COMMODTY INDX TRACKNG FDUNIT	DBC	2	1	526,507	66.65	+226,100
GLOBE LIFE INC 4.25% JUNIOR SUB DEB DUE		3	2	2,202,563	6.30	+70,600

Sector Update

Day on day summary of loan balances by Sector

Sector Name	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Information Technology	123,377,151,722	126,603,795,801	-2.55
Consumer Discretionary	85,355,500,356	87,257,207,607	-2.18
Health Care	66,842,238,666	67,961,536,849	-1.65
Industrials	61,974,428,228	63,524,730,117	-2.44
Financials	57,681,538,142	59,167,349,529	-2.51
Energy	34,546,462,758	36,167,766,245	-4.48
Communication Services	32,135,635,796	32,490,859,146	-1.09
Real Estate	27,029,271,119	28,360,352,613	-4.69
Materials	23,610,495,912	24,804,596,443	-4.81
Consumer Staples	22,437,787,216	23,349,231,310	-3.90
Utilities	16,765,133,501	17,780,135,505	-5.71