

# Orbisa US Equity Market Spotlight

04 October 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	569,795,502,211	556,623,224,729	+2.37
Hotness Indicator 1	526,452,850,081	512,670,484,283	+2.69
Hotness Indicator 2	26,154,174,239	27,002,093,596	-3.14
Hotness Indicator 3	17,188,477,890	16,950,646,849	+1.40

## Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	Ticker	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
PRUDENTIAL ADR EACH REPR 2 ORD	PUK	86.74	3	974,090	+42.90
PROSHARES TRUST II ULTRASHORT BLOOMBERG NATURA	KOLD	73.83	3	268,275	+34.64
PROSHARES TRUST ULTRASHORT SHORT DOW 30 NEW	SDOW	82.41	2	84,455	+30.01
ROLLS ROYCE HOLDINGS SPON ADR EACH REP 1 ORD SHS	RYCEY	60.33	3	6,537,456	+29.71
ISHARES TRUST ISHARES 0-3 MONTH TREASURY	SGOV	69.71	2	219,182	+27.52
SPHERE 3D CORP NEW COM NPV (POST REV SPLIT)	ANY	55.36	3	3,609,079	+23.89
PG&E CORP COM NPV	PCG	37.91	1	565,986,116	+23.24
FRONTIER COMMUNICATIONS PARENT INC COM NPV	FYBR	39.12	1	63,807,082	+19.59
US BANCORP DEP SHS REP 1/1000TH PER PF	USBOL	19.73	3	1,642,607	+17.54
GRITSTONE BIO INC COM	GRTS	41.02	1	4,644,761	+16.93

## 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
PLAYTIKA HLDG CORP COM	PLTK	3	1	14,822,219	76.02	+1,991,455
FIRST REPUBLIC BANK SAN FRANCISCO 4.7% DP SH RP 1/40TH PFD J	FRCJL	3	2	2,711,038	2.88	+36,100
NORTHERN TRUST CORP 4.7 DEP SHS RP NON CM PFD E	NTRSO	3	2	1,807,446	7.05	+36,181
APOLLO ASSET MANAGEMENT INC 6.375% PFD STK SER A		3	2	2,026,165	2.80	+22,800
BRIGHTHOUSE FINL INC 6.75% DEP SHS REP 1/1000	BHFAO	3	2	1,261,347	3.44	+9,300
WASHINGTON FEDERAL INC DEP SHS REP 1/40TH PERP PFD	WAFDP	3	1	1,498,425	8.16	+49,700
REGIONS FINANCIAL CORP 6.375 NON CUM REP 1/40 PERP	RF PR B	3	2	4,940,947	3.23	+113,200
US BANCORP DEP SHS REP 1/1000 PFD K	USBLL	3	2	3,184,875	12.11	+122,400
PRUDENTIAL FINANCIAL INC 5.625% JNR SUB NTS 2058	PRS	3	2	1,841,380	2.42	+36,600
DIANA SHIPPING INC COM STK	DSX	3	2	3,288,686	23.92	+271,300

## Sector Update

Day on day summary of loan balances by Sector

Sector Name	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Information Technology	125,050,227,449	122,851,677,806	+1.79
Consumer Discretionary	87,433,210,408	85,355,500,356	+2.43
Health Care	67,677,258,302	66,845,003,374	+1.25
Industrials	63,569,620,921	62,091,357,338	+2.38
Financials	59,036,678,509	57,688,336,995	+2.34
Energy	36,023,961,953	34,546,690,272	+4.28
Communication Services	33,470,367,384	32,673,805,189	+2.44
Real Estate	27,172,364,216	27,029,271,119	+0.53
Materials	24,067,897,685	23,610,268,398	+1.94
Consumer Staples	22,374,787,698	22,437,787,216	-0.28
Utilities	18,941,512,427	16,765,133,501	+12.98