

Orbisa US Equity Market Spotlight

07 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	588,498,931,346	587,335,751,506	+0.20
Hotness Indicator 1	544,431,214,111	543,725,335,393	+0.13
Hotness Indicator 2	26,216,240,554	26,031,725,007	+0.71
Hotness Indicator 3	17,851,476,681	17,578,691,105	+1.55

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 II ULTRA BLMBERG NAT GAS (P/S)	BOIL	71.21	3	168,665	+35.04
PROSHARES TRUST II ULTRASHORT BLOOMBERG CRUDE	SCO	79.45	3	228,952	+25.40
TILE SHOP HLDGS INC COM	TTSH	40.87	1	4,052,977	+19.35
SPRINGWORKS THERAPEUTICS INC COM	SWTX	50.56	1	9,830,530	+17.10
FORGE GLOBAL HOLDINGS INC COM	FRGE	71.05	3	4,448,720	+16.84
KINNATE BIOPHARMA INC COM	KNTE	53.67	2	4,433,919	+13.62
WISDOMTREE TRUST FLTG RATE TREASURY FD(R/S)	USFR	16.64	2	2,370,570	+13.23
FISCALNOTE HOLDINGS INC COM CLASS A	NOTE	61.78	3	2,172,202	+12.92
GLOBAL SHIP LEASE INC COM CL A (PST SPLT)	GSL	48.93	2	910,635	+12.84
GLENCORE PLC UNSPON ADR EA REPR 2 ORD	GLNCY	54.07	1	440,903	+11.88

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
FIRST REPUBLIC BANK SAN FRANCISCO 4.7% DP SH RP 1/40TH PFD J	FRCJL	3	2	2,763,114	2.65	+31,214
APOLLO ASSET MANAGEMENT INC 6.375% PFD STK SER A		3	2	2,046,685	2.90	+25,345
BRIGHTHOUSE FINL INC 6.75% DEP SHS REP 1/1000	BHFAO	3	2	1,318,176	3.61	+13,600
NORTHERN TRUST CORP 4.7 DEP SHS RP NON CM PFD E	NTRSO	3	2	1,829,236	5.28	+5,441
SOFTBANK GROUP CORP UNSP ADR EACH REPR 0.5 ORD	SFTBY	3	2	201,832	30.41	+56,387
CREDIT SUISSE GROUP SPON ADR EA REP 1 ORD SHS	CS	2	1	19,004,623	91.84	+481,823
HUMANIGEN INC COM (PST REV SPLT)	HGEN	3	2	5,522,064	56.45	+2,266,432
REGIONS FINANCIAL CORP 6.375 NON CUM REP 1/40 PERP	RF PR B	3	2	4,965,520	1.79	+42,300
PRUDENTIAL FINANCIAL INC 5.625% JNR SUB NTS 2058	PRS	3	2	1,880,244	3.33	+54,600
NEXTERA ENERGY CAPITAL HLDGS INC 5.65%JNR SUB DEB 01/03/2079	NEE.PRN	3	2	2,849,580	1.49	+17,200

Sector Update

Day on day summary of loan balances by Sector

Sector Name	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Information Technology	130,679,842,877	129,900,967,353	+0.60
Consumer Discretionary	93,089,020,684	92,205,005,525	+0.96
Health Care	68,358,556,645	68,217,479,098	+0.21
Industrials	67,144,518,489	66,934,730,120	+0.31
Financials	60,408,935,465	61,208,426,441	-1.31
Energy	38,234,682,487	37,569,782,031	+1.77
Communication Services	35,173,020,663	34,936,927,635	+0.68
Real Estate	24,928,573,735	25,400,119,311	-1.86
Materials	24,262,266,206	24,235,546,837	+0.11
Consumer Staples	23,337,277,812	23,112,395,415	+0.97
Utilities	18,333,194,727	18,933,008,258	-3.17