

Orbisa US Equity Market Spotlight

11 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	567,398,336,928	577,549,419,266	-1.76
Hotness Indicator 1	527,138,721,063	533,023,320,442	-1.10
Hotness Indicator 2	24,315,602,791	27,017,823,098	-10.00
Hotness Indicator 3	15,944,013,073	17,508,275,726	-8.93

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	Ticker	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
UNITED STATES NATURAL GAS FUND LP UNIT (POST REV SPLIT)	UNG	66.71	3	241,046	+45.90
IMEDIA BRANDS INC COM (POST REV SPLIT)	IMBI	74.50	3	2,215,963	+45.50
RENTOKIL INITIAL SPON ADS EACH REP 5 ORD SHS	RTOKY	99.54	3	198,923	+25.81
SPERO THERAPEUTICS INC COM	SPRO	80.62	3	2,157,566	+24.07
WIPRO LTD SPON ADR REP 1 ORD SHS	WIT	44.19	1	22,723,592	+21.38
VERTICAL AEROSPACE LTD ORD SHS	EVTL	59.66	3	1,722,898	+20.41
INVESCO DB COMMODTY INDX TRACKNG FDUNIT	DBC	33.57	2	522,472	+18.75
PROSHARES TRUST II ULTRASHORT BLOOMBERG CRUDE	SCO	99.66	3	242,034	+17.94
NOMURA HOLDINGS INC. ADR REP 1 ORD NPV(BNY)	NMR	60.78	3	3,410,650	+17.83
BIOHAVEN LTD COM NPV	BHVN	43.20	1	5,898,196	+15.70

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
APOLLO ASSET MANAGEMENT INC 6.375% PFD STK SER A		3	2	2,043,963	2.58	+33,081
BRIGHTHOUSE FINL INC 6.75% DEP SHS REP 1/1000	BHFAO	3	2	1,320,513	3.32	+12,200
NORTHERN TRUST CORP 4.7 DEP SHS RP NON CM PFD E	NTRSO	3	2	1,823,696	4.84	+37,660
MORGAN STANLEY DEP SHS REP 1/1000 NON-CUM	MSDDP	3	2	10,336,628	1.38	+48,100
FIRST REPUBLIC BANK SAN FRANCISCO DEP SHS REP 1/40TH PERP PFD	FRCDL	3	2	5,936,768	1.94	+28,200
INVESCO ACT MANAGE EXCH TR CDMTY FDOPTIMUM YIELD DIVERSIFIED C	PDBC	2	1	4,787,383	15.70	+749,603
CHEMBIO DIAGNOSTICS INC COM	CEMI	3	2	3,293,596	82.22	+704,920
BROOKFIELD BRP HLDGS INC 4.875% PER SUB NTS	BEPI	2	1	1,035,878	19.71	+80,200
ADT INC COM	ADT	2	1	43,658,597	37.70	-990,007
JOHN MARSHALL BANCORP INC COM	JMSB	3	2	1,740,945	36.02	+101,500

Sector Update

Day on day summary of loan balances by Sector

Sector Name	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Information Technology	124,486,559,047	127,630,068,630	-2.46
Consumer Discretionary	87,920,306,194	90,522,630,204	-2.87
Health Care	66,165,333,240	66,877,343,003	-1.06
Industrials	65,166,905,597	66,086,996,830	-1.39
Financials	58,896,350,505	59,357,945,749	-0.78
Energy	37,170,046,081	37,796,810,105	-1.66
Communication Services	33,324,711,233	34,406,980,049	-3.15
Real Estate	24,690,307,756	24,636,333,646	+0.22
Materials	24,172,451,883	23,866,849,331	+1.28
Consumer Staples	22,999,364,740	23,581,099,932	-2.47
Utilities	17,905,717,178	18,298,974,134	-2.15