

Orbisa US Equity Market Spotlight

14 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	571,645,623,341	572,509,749,390	-0.15
Hotness Indicator 1	529,795,869,023	529,756,787,701	+0.01
Hotness Indicator 2	25,192,638,944	25,441,445,147	-0.98
Hotness Indicator 3	16,657,115,374	17,311,516,543	-3.78

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 ULTRASHORT SHORT DOW 30 NEW	SDOW	81.51	3	124,155	+79.11
PROSHARES TRUST ULTRAPRO SHORT RUSSELL 2000	SRTY	44.54	3	65,566	+36.28
PROSHARES TRUST II ULTRA BLMBERG NAT GAS (P/S)	BOIL	70.64	3	206,681	+26.76
BLACKROCK ENERGY AND RESOURCE TRUSTCOM NPV	BGR	31.42	2	644,552	+18.99
AURA BIOSCIENCES INC COM	AURA	53.96	3	2,164,166	+17.25
COMPASS PATHWAYS PLC UNSPON ADS REP 1 ORD SHS	CMPS	68.97	2	2,083,368	+14.93
BYD COMPANY LIMITED UNSP ADR EACH REPR 2 ORD	BYDDY	14.80	3	154,761	+14.65
SYSTEM1 INC COM CL A	SST	59.46	3	1,174,647	+14.56
WPP PLC ADS EACH REPR 5 ORD	WPP	71.72	2	382,823	+14.41
OVERSEAS SHIPHOLDING GROUP INC COM CL A	OSG	14.53	1	9,161,498	+13.80

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
MIZUHO FINANCIAL GROUP SPON ADS EACH REPR 0.20 SHS	MFG	3	2	1,251,975	75.56	+291,500
CREDIT SUISSE GROUP SPON ADR EA REP 1 ORD SHS	CS	3	2	18,558,324	86.33	-3,108,758
BANCO DE CHILE SPON ADS REP 200 ORD SHS	BCH	3	2	1,367,129	11.12	+108,000
RGC RESOURCES INC COM	RGCO	2	1	920,651	7.48	+27,400
PROSHARES TRUST ULTRASHORT SHORT DOW 30 NEW	SDOW	3	2	124,155	81.51	+54,000
CHINA PETROLEUM & CHEMICAL CORP SPON ADS EACH REP 100 'H' SH	SNPTY	2	1	255,653	9.15	+6,900
BROOKFIELD BRP HLDGS INC 4.875% PER SUB NTS	BEPI	2	1	1,041,441	12.03	-300
CHEMBIO DIAGNOSTICS INC COM	CEMI	3	2	3,680,316	81.64	+925,400
NOMURA HOLDINGS INC. ADR REP 1 ORD NPV(BNY)	NMR	3	2	3,573,436	70.07	+1,202,965
YPF SOCIEDAD ANONIMA SPON ADR(REP 1 CL'D)	YPF	2	1	4,538,680	8.20	+285,196

Sector Update

Day on day summary of loan balances by Sector

Sector Name	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Information Technology	124,387,820,050	124,099,548,947	+0.23
Consumer Discretionary	89,375,091,087	90,765,926,990	-1.53
Health Care	68,312,624,132	68,093,282,771	+0.32
Industrials	67,021,198,873	67,197,668,968	-0.26
Financials	59,840,804,584	59,331,987,543	+0.86
Energy	35,253,036,248	35,644,114,744	-1.10
Communication Services	33,395,540,969	33,173,059,874	+0.67
Materials	25,229,155,626	24,539,958,969	+2.81
Real Estate	24,216,095,820	24,416,852,840	-0.82
Consumer Staples	22,862,912,518	23,066,043,935	-0.88
Utilities	17,356,086,327	17,518,644,860	-0.93