

Orbisa US Equity Market Spotlight

22 November 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	556,063,581,313	584,816,074,756	-4.92
Hotness Indicator 1	519,280,404,872	536,073,818,335	-3.13
Hotness Indicator 2	21,154,210,185	32,669,002,312	-35.25
Hotness Indicator 3	15,628,966,256	16,073,254,109	-2.76

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	Ticker	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
VESTAS WIND SYSTEMS ADR EACH REPR 0.33333 SHS	VWDRY	47.55	3	940,135	+37.76
GLOBAL SHIP LEASE INC COM CL A (PST SPLT)	GSL	92.34	2	926,215	+29.87
MARKETWISE INC COM CL A	MKTW	29.05	3	2,824,783	+20.34
CALAMOS STRATEGIC TOTAL RETURN FD COM SBI NPV	CSQ	26.17	3	533,419	+17.00
SYMBOTIC INC COM CLASS A	SYM	95.68	3	865,992	+16.57
PROSHARES TRUST ULTRAPRO SHORT QQQ NEW 2022	SOQQ	91.08	2	1,537,117	+13.27
GRAPHITE BIO INC COM	GRPH	13.87	1	3,051,741	+12.72
ADTHEORENT HOLDING COMPANY INC COM	ADTH	46.06	3	4,348,067	+11.94
FREEDOM HOLDING CORP COM	FRHC	51.92	3	384,672	+11.45
PLUMAS BANCORP COM NPV	PLBC	13.50	1	618,452	+9.38

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
KIMBELL ROYALTY PARTNERS LP UNIT LTD PARTNERSHIP INT	KRP	3	2	5,092,328	1.46	-305,093
WELLS FARGO & COMPANY 7.5% PERP CONV CL 'A' SRS L	WFC PR L	2	1	622,044	0.37	-5,500
HARTFORD FINANCIAL SERVICES GRP INC6% NON CUM DEP SHS REP 1/10	HIGJL	3	2	1,309,809	5.31	-24,500
AMYRIS INC COM	AMRS	3	2	73,061,536	93.90	+11,030,566
ROCHE HOLDINGS AG SPN ADR EACH REP 0.125GENUS	RHHBY	2	1	25,792,665	6.85	+1,357,964
XPENG INC SPON ADS EA REP 2 CL A ORS	XPEV	2	1	76,838,171	74.40	+1,683,099
SINOVAC BIOTECH LTD COM	SVA	2	1	270,408	57.88	+55,900
CARVANA CO COM CL A	CVNA	3	2	43,046,426	78.81	-3,235,798
GLADSTONE CAPITAL CORP COM	GLAD	3	2	1,027,542	36.94	+88,650
CONTINENTAL RESOURCES INC COM	CLR	2	1	4,224,590	5.88	-30,297

Sector Update

Day on day summary of loan balances by Sector

Sector Name	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Information Technology	127,266,783,245	135,980,377,574	-6.41
Consumer Discretionary	88,269,377,855	92,830,233,387	-4.91
Industrials	65,092,571,965	67,000,795,759	-2.85
Health Care	59,110,340,547	60,804,289,338	-2.79
Financials	56,085,004,765	59,726,245,311	-6.10
Communication Services	32,403,833,051	33,841,515,175	-4.25
Energy	32,365,979,293	34,480,391,858	-6.13
Materials	28,234,194,634	30,300,871,398	-6.82
Real Estate	25,430,874,781	26,867,092,872	-5.35
Consumer Staples	21,539,726,691	21,784,029,854	-1.12
Utilities	16,277,371,240	16,870,728,899	-3.52