Orbisa Real-Time Data

The Real-Time Data package provides Orbisa users with an exclusive view of intraday securities lending and sentiment data for a given security. Orbisa's Real-Time Securities Finance Dataset showcases a security's trade count, loan size and day-over-day rate delta updated throughout the trading day. Additionally, Orbisa's Real-Time Sentiment Dataset, powered by Context Analytics, leverages natural language processing to aggregate social media data and gain insight into retail trading activity.

**Real-Time Data Package Key Features:**

- All real-time data is available through the Orbisa UI and API
- Add Real-Time metrics to your watchlist to easily monitor a security's intraday movements
- Stay on top of live market movements by monitoring a security’s loan quantity and sentiment via trending charts as they vary throughout the day
- Real-Time Sentiment Dataset coverage is now available for U.S., UK and Canadian equity markets

**Real-Time Securities Finance Dataset includes:**

<table>
<thead>
<tr>
<th>Description</th>
<th>Details</th>
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</thead>
<tbody>
<tr>
<td>Loan Quantity</td>
<td>The intraday loan quantity for a security broken out by cash, non-cash, open &amp; term types. Also shown in hourly intervals for each day</td>
</tr>
<tr>
<td>Transaction Count</td>
<td>The intraday trade count of a security broken out by cash, non-cash, open &amp; term types. Also shown in hourly intervals for each day</td>
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<tr>
<td>Borrow Cost Delta</td>
<td>A percent comparison of the cost to borrow a security today versus yesterday</td>
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**Real-Time Sentiment Dataset includes:**

- **Sentiment Score:** the intraday sentiment for a particular security aggregated from social media
- **Social Mentions:** the number of times a security is mentioned on social media today
- **Squeeze Mentions:** the number of times a security is mentioned across social media today in the context of a "short squeeze"