

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:



Loan Quantity

The intraday loan quantity for a security broken out by cash, non-cash, open & term types. Also shown in hourly intervals for each day



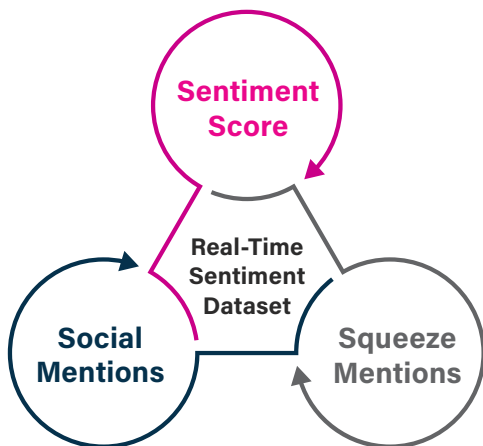
Transaction Count

The intraday trade count of a security broken out by cash, non-cash, open & term types



Borrow Cost Delta

A percent comparison of the cost to borrow a security today versus yesterday



Real-Time Sentiment Dataset includes:

Shown in hourly increments for a rolling 24-hour window

- **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"