

Orbisa US Equity Market Spotlight

30 September 2024

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	614,927,888,801	613,511,214,257	+0.23
Hotness Indicator 1	583,291,934,526	578,129,393,001	+0.89
Hotness Indicator 2	19,589,931,757	23,036,326,481	-14.96
Hotness Indicator 3	12,046,022,518	12,345,494,775	-2.43

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 II ULTRASHORT BLOOMBERG NATURA	KOLD	98.82	3	49,688	+70.69
PROSHARES TRUST ULTRASHORT RUSSELL2000 NEW	TWM	89.48	3	143,276	+55.56
INVESCO EXCHANGE TRADED SELF IDX FTBULLETSHARES 2026 HIGH YLD	BSJQ	82.57	3	125,839	+42.92
ADYEN NV UNSPN ADS EA REP 0.01 ORD	ADYEY	43.49	1	2,507,184	+41.69
CANNTRUST HOLDINGS INC COM NPV	CNTTQ	99.76	3	1,812,059	+39.57
PROSHARES TRUST II ULTRA VIX SHORT TERM FUTURE	UVXY	86.54	3	218,791	+35.17
GLOBAL X FDS DATA CENTER & DIGITAL INFRA	DTCR	36.06	3	796,781	+31.68
TIDAL TRUST II DEFIANCE R2000 ENHANCED OPT	IWMY	49.02	2	145,857	+30.73
ESTABLISHMENT LABS HLDGS INC COM NPV	ESTA	69.86	1	4,241,750	+28.84
TONIX PHARMACEUTICALS HLDG CORP COM (POST REV SPT)	TNXP	98.09	3	11,432,390	+28.81

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
WILLIS TOWERS WATSON PLC COM	WTW	3	1	42,528,312	1.68	+662,520
TAKEDA PHARMACEUTICAL CO LTD SPON ADS EACH REP 0.5 ORD	TAK	3	1	20,930,737	45.24	+909,817
BOWHEAD SPECIALTY HLDGS INC COM	BOW	3	2	4,031,465	4.22	+159,700
EMCORE CORP COM NPV (POST REV SPLIT)	EMKR	3	2	1,165,211	91.88	+449,412
RECURSION PHARMACEUTICALS INC COM CL A	RXRX	3	2	94,368,328	85.08	-2,840,522
WAVE LIFE SCIENCES LTD COM NPV	WVE	2	1	19,863,874	5.05	+822,678
COMPOSECURE INC COM CL A	CMPO	3	2	7,626,017	83.73	-1,115,603
MITSUBISHI UFJ FINANCIAL GROUP INC SPON ADS EACH REP 1 ORD SHS	MUFG	2	1	38,339,954	10.45	-6,196,245
BAE SYSTEMS SPON ADR-REP 4 ORD	BAESY	2	1	9,281,980	0.64	+50,416
AIR LIQUIDE(L) ADR-EACH CNV INTO 1/5	AIQUY	2	1	897,491	20.76	+181,440

Sector Update

Day on day summary of loan balances by Sector

Sector Name	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Information Technology	106,274,572,798	107,365,725,394	-1.02
Financials	89,952,271,057	88,480,423,827	+1.66
Consumer Discretionary	89,107,515,784	89,336,063,251	-0.26
Industrials	75,090,965,333	75,266,673,935	-0.23
Health Care	73,743,546,773	73,668,789,847	+0.10
Energy	39,076,997,977	39,926,122,613	-2.13
Real Estate	30,866,479,448	29,351,843,984	+5.16
Communication Services	29,901,549,249	29,389,872,863	+1.74
Consumer Staples	26,503,525,928	26,902,874,159	-1.48
Materials	25,342,516,664	25,529,674,428	-0.73
Utilities	19,362,727,321	18,866,545,533	+2.63