

Orbisa ETF Market Spotlight

11 February 2022

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 | 80,811,734,271 | 83,226,456,200 | -2.90 |
| Hotness Indicator 1 | 57,716,999,450 | 60,212,674,382 | -4.14 |
| Hotness Indicator 2 | 22,416,724,723 | 22,367,145,794 | +0.22 |
| Hotness Indicator 3 | 678,010,097 | 646,636,024 | +4.85 |

Top Movers – Utilization

Securities with the largest increase in utilization day on day

| Security Description | Ticker | Util (%) | Hotness Ind | Lendable Qty | Util DoD (%) |
|---|--------|----------|-------------|--------------|--------------|
| PRINCIPAL EXCHANGE-TRADED FDS U.S. MEGA-CAP ETF | USMC | 99.68 | 2 | 51,079 | +73.86 |
| SPDR INDEX SHARES FUNDS S&P NORTH AMERICAN NATURAL | NANR | 83.61 | 2 | 29,124 | +73.21 |
| VANECK ETF TR VANECK INVESTMENT GRADE FLO | FLTR | 92.05 | 2 | 114,499 | +61.16 |
| RENAISSANCE CAP GREENWICH FUNDS IPO ETF | IPO | 81.25 | 3 | 100,738 | +57.88 |
| VANGUARD CHARLOTTE FUNDS TOTAL INTL BOND ETF | BNDX | 89.40 | 2 | 1,368,099 | +54.73 |
| ABERDEEN STANDARD GOLD ETF TRUST PHYSICAL GOLD SHARES ETF | SGOL | 53.77 | 2 | 218,723 | +45.83 |
| AMERICAN CENTURY ETF TRUST AVANTIS INTL SMALL CAP VALU | AVDV | 42.83 | 3 | 144,520 | +42.83 |
| SPDR SERIES TRUST S&P HEALTH CARE EQUIP ETF | XHE | 65.15 | 2 | 65,236 | +37.71 |
| ISHARES TRUST 0-5YR HIGH YEILD CORP BD ET | SHYG | 44.08 | 2 | 4,355,157 | +34.43 |
| PROSHARES TRUST PSHS ULTRA DOW30 | DDM | 66.61 | 2 | 36,829 | +34.40 |

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 |
|--|---------|-------------|----------------------|--------------|----------|--------------|
| SPDR SERIES TRUST SPDR PORTFOLIO S&P 1500 COM | SPTM | 2 | 1 | 445,984 | 15.33 | +42,050 |
| PROSHARES TRUST ULTRAPRO SHRT S&P 500 ETF | SPXU | 3 | 2 | 558,731 | 66.54 | -679,929 |
| PROSHARES TRUST II ULTRA VIX SHT TRM FUTR ETF | UVXY | 3 | 2 | 2,383,721 | 97.03 | +86,001 |
| CSOP ASSET MANAGEMENT LTD FTSE CHINA A50 ETF HKD DIS | 2822 HK | 3 | 2 | 40,659,014 | 22.17 | -1,599,418 |
| XTRACKERS MSCI JAPAN UCITS ETF 1C | DBXJ GR | 2 | 1 | 5,721,454 | 0.27 | +12,300 |
| SPDR SERIES TRUST PORTFOLIO INTERMEDIATE TERM | SPTI | 2 | 1 | 29,508,249 | 4.97 | +195,431 |
| CAMBRIA ETF TRUST CAMBRIA FGN SHAREHOLDER YLD | FYLD | 3 | 2 | 346,406 | 26.60 | +68,041 |
| ISHARES TRUST 0-5YR HIGH YEILD CORP BD ET | SHYG | 2 | 1 | 4,355,157 | 44.08 | +1,605,000 |
| SPDR SERIES TRUST S&P HEALTH CARE EQUIP ETF | XHE | 2 | 1 | 65,236 | 65.15 | +25,700 |
| ETF MANAGERS TRUST ETFMG ALTERNATIVE HARVEST | MJ | 2 | 1 | 1,485,209 | 37.36 | +57,691 |