

Orbisa ETF Market Spotlight

12 August 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 | 60,027,792,052 | 60,909,759,150 | -1.45 |
| Hotness Indicator 1 | 44,224,083,579 | 44,924,890,880 | -1.56 |
| Hotness Indicator 2 | 15,162,477,510 | 15,311,253,990 | -0.97 |
| Hotness Indicator 3 | 641,230,963 | 673,614,280 | -4.81 |

Top Movers – Utilization

Securities with the largest increase in utilization day on day

| Security Description | Ticker | Util (%) | Hotness Ind | Lendable Qty | Util DoD (%) |
|--|--------|----------|-------------|--------------|--------------|
| FIRST TRUST EXCH TRADED FUND 2 HEALTH CARE ALPHADEX FD | FXH | 100.00 | 3 | 19,900 | +91.46 |
| DIREXION SHARES ETF TRUST DIRXON DLY JR GLD MINR IDX | JDST | 71.02 | 3 | 442,100 | +71.02 |
| DIREXION SHARES ETF TRUST DAILY 20+ YR TREAS BULL 3X | TMF | 93.67 | 3 | 590,999 | +57.78 |
| PIMCO ETF TRUST 0-5 YR HIGH YLD CORP BD IDX | HYS | 56.76 | 2 | 71,884 | +56.48 |
| VANGUARD INVESTMENTS CANADA INC S&P 500 INDEX ETF (CAD HGD) | VSP CN | 47.51 | 2 | 110,295 | +47.33 |
| VANECK ETF TR VANECK HIGH YIELD MUNI ETF | HYD | 66.35 | 3 | 252,013 | +42.58 |
| SPDR SERIES TRUST PORTFOLIO LNG TRM CRP BD ETF | SPLB | 35.01 | 3 | 1,759,730 | +29.44 |
| DIREXION SHARES ETF TRUST DIREXION DLY GLD MIN IDX 2X | NUGT | 23.20 | 2 | 346,543 | +22.19 |
| FIRST TRUST NASDAQ-100- TECH INDX FFUNDS FIRST TRUST NASDQ 100 | QTEC | 64.02 | 2 | 32,021 | +19.14 |
| ISHARES INC MSCI HONG KONG ETF | EWK | 25.66 | 3 | 1,049,114 | +18.37 |

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 |
|---|--------|-------------|----------------------|--------------|----------|--------------|
| DIREXION SHARES ETF TRUST DAILY ENERGY BULL 2X SHARES | ERX | 3 | 2 | 184,747 | 40.43 | +36,400 |
| INVESCO EXCHANGE TRADED FD TR WATER RES ETF USD DIS | PHO | 2 | 1 | 60,220 | 64.93 | +15,800 |
| ISHARES TRUST U.S. TRANSPORTATION ETF | IYT | 3 | 2 | 321,039 | 34.33 | +84,900 |
| ISHARES TRUST CORE S&P TOTAL U S STK MKT | ITOT | 2 | 1 | 38,701,716 | 0.23 | +59,000 |
| SPDR SERIES TRUST SPDR BLOOMBERG CONVERTIBLE | CWB | 2 | 1 | 4,062,965 | 12.95 | -28,400 |
| VANGUARD WORLD FDS VANGUARD FINANCIALS ETF | VFH | 2 | 1 | 651,982 | 5.12 | -12,400 |
| ISHARES TRUST S&P SMALL-CAP 600 VALUE ETF | IJS | 2 | 1 | 499,935 | 27.26 | +73,100 |
| ALPS ETF TRUST ALERIAN MLP ETF (POST REV SP) | AMPL | 3 | 2 | 2,786,316 | 97.51 | -59,200 |
| ISHARES INC J P MORGAN EM HIGH YIELD BD | EMHY | 3 | 2 | 184,459 | 99.59 | +63,400 |
| ETF MANAGERS TRUST PRIME JUNIOR SILVER MINERS | SILJ | 2 | 1 | 1,244,746 | 12.02 | +67,400 |