

Orbisa ETF Market Spotlight

31 October 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 | 59,305,411,641 | 59,538,200,797 | -0.39 |
| Hotness Indicator 1 | 43,538,327,907 | 44,287,347,728 | -1.69 |
| Hotness Indicator 2 | 14,870,731,884 | 14,292,522,742 | +4.05 |
| Hotness Indicator 3 | 896,351,851 | 958,330,328 | -6.47 |

Top Movers – Utilization

Securities with the largest increase in utilization day on day

| Security Description | Ticker | Util (%) | Hotness Ind | Lendable Qty | Util DoD (%) |
|--|--------|----------|-------------|--------------|--------------|
| FIRST TR EXCHANGE TRADED FD VI DORSEY WRIGHT FOCUS 5 ETF | FV | 100.00 | 3 | 38,000 | +82.16 |
| PROSHARES TRUST S&P MIDCAP 400 DIVID ARISTO | REGL | 99.30 | 3 | 21,550 | +76.07 |
| INVESCO EXCHANGE TRADED FD TR S&P 500 EQL WGT ENERGY ETF | RYE | 90.80 | 3 | 65,200 | +68.94 |
| DIREXION SHARES ETF TRUST DAILY TECHNOLOGY BEAR 3X SH | TECS | 100.00 | 3 | 43,210 | +66.71 |
| PROSHARES TRUST SHORT 20+ YR TREASURY USD | TBF | 77.65 | 3 | 191,116 | +62.42 |
| PIMCO ETF TRUST ENHANCED SHT MATURITY ACTIV | MINT | 80.26 | 1 | 1,572,255 | +60.36 |
| DIMENSIONAL ETF TRUST CORE FIXED INCOME ETF | DFCF | 84.19 | 3 | 144,910 | +58.36 |
| DIREXION SHARES ETF TRUST DAILY SEMICONDUCTOR BULL 3X | SOXL | 55.47 | 2 | 8,473,324 | +55.47 |
| ISHARES TRUST S&P SMALL-CAP 600 VALUE ETF | IJS | 60.91 | 2 | 333,338 | +55.36 |
| INVESCO EXCHANGE TRADED FD TR AEROSPACE & DEFENSE ETF | PPA | 81.53 | 3 | 57,772 | +48.91 |

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 |
|--|--------|-------------|----------------------|--------------|----------|--------------|
| FIRST TR LG CAPITAL VAL ALPHADDEX FDCOM SHS | FTA | 3 | 2 | 31,500 | 100.00 | +29,600 |
| ISHARES TRUST S&P 500 VALUE ETF | IVE | 2 | 1 | 570,914 | 29.43 | +165,100 |
| BMO AGGREGATE BOND INDEX ETF UNIT | ZAG CN | 2 | 1 | 211,170,299 | 0.59 | -146,750 |
| VANECK ETF TR VANECK VIETNAM ETF | VNM | 3 | 2 | 734,807 | 75.08 | +77,800 |
| ISHARES TRUST ISHARES SEMICONDUCTOR ETF | SOXX | 2 | 1 | 244,673 | 95.90 | +56,747 |
| SPDR SERIES TRUST SPDR PORTFOLIO S&P 500 ETF | SPLG | 2 | 1 | 2,634,046 | 0.87 | +11,100 |
| ARK ETF TR GENOMIC REVOLUTION ETF | ARKG | 3 | 2 | 2,184,296 | 94.53 | +70,187 |
| VANECK ETF TR FALLEN ANGEL HIGH YLD BD EF | ANGL | 2 | 1 | 7,068,557 | 8.82 | +327,600 |
| ISHARES TRUST CORE S&P US VALUE ETF | IUSV | 2 | 1 | 2,756,927 | 8.00 | +198,693 |