Orbisa ETF Market Spotlight

05 January 2023

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	51,731,628,817	52,236,204,557	-0.97
Hotness Indicator 1	42,723,424,022	42,970,718,975	-0.58
Hotness Indicator 2	7,804,901,941	8,128,541,259	-3.98
Hotness Indicator 3	1,203,302,854	1,136,944,323	+5.84

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	Ticker	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
DIMENSIONAL ETF TRUST INTL SMALL CAP VALUE ETF	DISV	100.00	3	506,900	+92.94
SPDR SERIES TRUST PORTFOLIO HIGH YIELD BOND E	SPHY	85.94	2	75,748	+68.93
FIRST TRUST EXCHANGE TRADED FUND DOW JONES INTERNET IDX USD	FDN	79.09	2	192,956	+53.50
DIREXION SHARES ETF TRUST DAILY FTSE CHINA BEAR 3X	YANG	95.84	3	287,551	+51.77
SPDR INDEX SHARES FUNDS PORTFOLIO EMRGNG MKTS ETF	SPEM	40.81	1	6,916,168	+38.74
DIREXION SHARES ETF TRUST DAILY SEMICONDUCTOR BULL 3X	SOXL	45.08	1	11,745,605	+34.40
SIMPLEX ASSET MANAGEMENT CO LTD NIKKEI 225 BEAR -2X ETF	1360 JP	53.93	1	2,614,860	+31.85
ISHARES TRUST CCY HEDGED MSCI EAFE ETF	HEFA	52.32	2	733,514	+31.55
ISHARES IV PLC ISHS MSCI EM IMI ESG SCRND	SAEM LN	54.45	2	3,121,419	+25.14
ADVISORSHARES TRUST PURE US CANNABIS ETF	MSOS	52.61	2	5,974,715	+24.94

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
VANGUARD MUNICIPAL BOND FD INC TAX-EXEMPT BD INDEX FD ETF	VTEB	3	2	1,926,207	99.62	-70,100
ISHARES INC MSCI FRONTIER AND SELECT EM	FM	3	2	1,211,034	48.33	+129,920
PROSHARES TRUST PSHS ULTSH 20YRS NEW	TBT	3	2	640,903	97.96	+553,718
GLOBAL X FDS GLOBAL X CANNABIS ETF NEW	POTX	3	2	664,848	28.57	+83,266
ISHARES TRUST SHORT TREASURY BOND ETF	SHV	2	1	2,602,326	4.20	-122,364
ISHARES TRUST NORTH AMERICAN NATL RES ETF	IGE	3	2	31,100	90.03	+14,300
VANGUARD SCOTTSDALE FDS VANGUARD RISS200IDX FD ETF	VTWO	2	1	1,199,188	17.14	-516,127
BMO ASSET MANAGEMENT INC S&P 500 INDEX ETF CAD	ZSP CN	2	1	82,975,452	0.03	-2,531,454
JP MORGAN ETF TRUST ACTIVE VALUE ETF	JAVA	3	2	204,725	13.33	+24,800
SPDR SERIES TRUST SPDR DJ REIT ETF	RWR	2	1	224,472	30.79	+49,500

THE INFORMATION CONTAINED HEREIN IS PROPRIETARY TO ORBISA, ITS AFFILIATES AND SELECT THIRD PARTIES; MAY NOT BE COPIED OR DISTRIBUTED WITHOUT THE EXPRESS CONSENT OF ORBISA; SHALL NOT CONSTITUTE INVESTMENT ADVICE BY ORBISA, OR ANY REPRESENTATIVE THEREOF; IS NOT WARRANTED TO BE ACCURATE, COMPLETE OR TIMELY; IS PROVIDED FOR INFORMATIONAL PURPOSES ONLY; IS NOT INTENDED FOR TRADING PURPOSES; AND SHOULD NOT BE CONSTRUED AS EQUILEND MAKING FORECASTS, PROJECTING RETURNS OR RECOMMENDING ANY PARTICULAR COURSE OF ACTION. NEITHER ORBISA NOR ANY REPRESENTATIVE THEREOF SHALL BE AN ADVISOR OR A FIDUCIARY OF A VISITOR TO THIS WEBSITE. ORBISA OR ITS AFFILIATES ARE NOT RESPONSIBLE OR LIABLE IN ANY WAY TO THE READER OR VISITOR, OR TO ANY PERSON, FIRM OR CORPORATION FOR ANY DAMAGES OR LOSSES ARISING FROM ANY USE OF THE INFORMATION CONTAINED HEREIN. IN CONSIDERING THE INFORMATION CONTAINED HEREIN, A VISITOR TO THIS WEBSITE DOES SO SOLELY IN RELIANCE ON THE VISITOR'S OWN JUDGMENT. PAST PERFORMANCE IS NO GUARANTEE OF FUTURE PERFORMANCE. THIS DISCLAIMER APPLIES TO ALL INFORMATION ON PAGES THAT YOU ACCESS FROM THIS PAGE.

© 2021 EquiLend Holdings LLC. Proprietary and Confidential. For discussion purposes only.