

Orbisa ETF Market Spotlight

23 June 2021

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	87,418,864,954	91,004,899,896	-3.94
Hotness Indicator 1	61,843,700,745	64,362,189,333	-3.91
Hotness Indicator 2	25,003,291,838	25,353,447,135	-1.38
Hotness Indicator 3	571,872,371	1,289,263,428	-55.64

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	Ticker	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
VANGUARD ADMIRAL FDS INC S&P SMALLCAP 600 INDEX FD E	VIOO	100.00	3	49,800	+28.57
ISHARES INC J P MORGAN EM HIGH YIELD BD	EMHY	33.64	2	87,399	+25.41
PROSHARES TRUST II PROSHARES ULTRA GOLD	UGL	49.45	1	100,504	+24.95
FIRST TR EXCHANGE TRADED FD IV FIRST TR LOW DURATION MTG O	LMBS	62.80	2	195,079	+19.21
ISHARES II PLC USD HIGH YLD CP BD UCT ET U	IHYU LN	23.68	1	10,661,827	+18.95
ISHARES TRUST U.S. TECHNOLOGY ETF	IYW	72.13	2	519,672	+16.22
ISHARES TRUST SHORT TREASURY BOND ETF	SHV	51.10	1	578,229	+13.40
SCHWAB STRATEGIC TR US TIPS ETF	SCHP	27.98	2	2,168,578	+11.03
VANGUARD CHARLOTTE FUNDS TOTAL INTERNATIONAL BOND IN	BNDX	18.79	2	2,291,076	+9.79
ISHARES TRUST NORTH AMERICAN NATL RES ETF	IGE	41.66	2	530,441	+8.66

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
AMERICAN CENTURY ETF TRUST AVANTIS EMERGING MKTS EQUIT	AVEM	3	2	98,800	100.00	+70,500
ETF MANAGERS TRUST ETFMG ALTERNATIVE HARVEST	MJ	3	1	1,221,087	99.90	+881,201
DIREXION SHARES ETF TRUST DIREXION DAILY S&P 500 BULL	SPXL	3	1	110,500	100.00	+27,300
VANGUARD WORLD FDS VANGUARD INDUSTRIALS ETF	VIS	3	2	26,539	84.87	-7,500
ALPS ETF TRUST CLEAN ENERGY ETF	ACES	3	2	70,586	99.39	+57,600
PROSHARES TRUST PSHS ULT S&P 500	SSO	2	1	362,402	99.73	+260,300
VANGUARD WORLD FDS VANGUARD HEALTH CARE ETF	VHT	2	1	592,634	30.00	+44,900
DIREXION SHARES ETF TRUST DAILY SEMICONDUCTOR BULL 3X	SOXL	2	1	48,801	66.19	-54,100
DIREXION SHARES ETF TRUST DIRXN DLY JR GLD MIN IDX 2X	JNUG	2	1	71,095	100.00	+52,377
ISHARES TRUST MSCI INTL QUALITY FACTOR	IQLT	2	1	3,405,185	3.73	-126,600