

Orbisa ETF Market Spotlight

01 October 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	82,762,599,128	82,745,515,749	+0.02
Hotness Indicator 1	68,343,267,042	67,497,034,508	+1.25
Hotness Indicator 2	12,897,443,442	13,701,422,017	-5.87
Hotness Indicator 3	1,521,888,643	1,547,059,223	-1.63

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	Ticker	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
VANGUARD BD INDEX FUND INC INTERMEDIATE-TERM BOND	BIV	56.57	2	394,046	+47.78
DIREXION SHARES ETF TRUST DAILY SEMICONDUCTOR BEAR 3X	SOXS	49.80	3	447,800	+45.94
PROSHARES TRUST II ULTRA VIX SHT TRM FUTR ETF	UVXY	96.59	2	1,225,500	+41.01
SPDR SERIES TRUST PORTFOLIO INTRMDT TRM CORP	SPIB	61.87	1	2,675,818	+37.29
ISHARES TRUST FLOATING RATE NOTE ETF	FLOT	69.77	2	1,533,087	+35.45
FIRST TR EXCHANGE-TRADED FD III MANAGED MUN ETF	FMB	35.32	2	70,500	+34.13
VANECK ETF TR VANECK HIGH YIELD MUNI ETF	HYD	57.65	2	1,459,821	+30.01
VANGUARD WORLD FDS VANGUARD INDUSTRIALS ETF	VIS	79.70	3	16,467	+29.26
SPDR SERIES TRUST SPDR S&P600 SMALL CAP GRWTH	SLYG	54.59	3	148,567	+25.80
FIRST TR EXCHANGE-TRADED FD III FIRST TR PFD SECS & INCOME	FPE	56.49	2	825,215	+21.13

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 WORLD FDS VANGUARD COMMNCTN SERV ETF	VOX	3	2	53,790	95.18	+24,900
ISHARES S&P/TSX GLOBAL GOLD IND ETFUNIT	XGD CN	3	2	6,849,045	4.91	+5,700
VANGUARD WORLD FDS VANGUARD INDUSTRIALS ETF	VIS	3	2	16,467	79.70	+8,200
ISHARES CORE MSCI EAFE IMI INDX ETFUNIT	XEF CN	2	1	57,096,918	1.55	+149,200
ISHARES TRUST MSCI EUROPE FINANACIALS ETF	EUFN	3	2	5,854,135	20.77	+953,700
PROSHARES TRUST ULTRAPRO QQQ USD	TQQQ	2	1	1,982,152	14.05	+73,713
FIRST TR EXCHANGE TRADED FD IV NORTH AMERN ENERGY INFRASTR	EMLP	3	2	628,822	16.48	+62,300
ISHARES V PLC S&P 500 EUR HEDGED UCITS ET	IUSE LN	2	1	399,617	4.08	-8,384
ISHARES TRUST CORE DIVID GWTH	DGRO	2	1	5,610,243	0.75	-194,600
VANGUARD BD INDEX FUND INC SHORT-TERM BOND	BSV	2	1	2,829,352	6.85	+45,300