

Orbisa ETF Market Spotlight

30 September 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	82,729,784,940	82,399,042,255	+0.40
Hotness Indicator 1	67,497,034,508	68,269,523,713	-1.13
Hotness Indicator 2	13,685,691,208	12,616,125,469	+8.48
Hotness Indicator 3	1,547,059,223	1,513,393,072	+2.22

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	Ticker	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
ISHARES TRUST U.S. PHARMACEUTICALS ETF	IHE	68.67	1	51,843	+63.98
ISHARES TRUST U.S. INDUSTRIALS ETF	IYJ	88.08	2	40,530	+60.74
ISHARES INC CURRENCY HEDGED MSCI EMERGI	HEEM	58.81	3	65,300	+50.54
SCHWAB STRATEGIC TR US LARGE-CAP GROWTH ETF	SCHG	54.85	2	253,048	+43.53
ISHARES TRUST GLOBAL ENERGY ETF	IXC	59.16	2	1,006,781	+42.54
ISHARES TRUST FLOATING RATE NOTE ETF	FLOT	34.32	2	1,514,382	+30.04
SPDR DOW JONES INDUSTRIAL AVG ETF TSEY 1' UNITS OF BEN INT NPV	DIA	87.48	1	947,330	+28.62
BARCLAYS BANK PLC IPATH B S&P 500 VIX STF ETN	VXX UN	95.84	2	625,904	+26.14
SPDR SERIES TRUST PORTFOLIO MORTGAGE BACKED	SPMB	34.08	2	961,264	+26.11
ISHARES INC MSCI HONG KONG ETF	EWK	56.66	2	4,018,335	+24.00

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	76,381	98.19	+48,500
VANGUARD ADMIRAL FDS INC S&P MIDCAP 400 INDEX FD ETF	IVOO	3	2	9,616	99.83	+9,500
ISHARES S&P/TSX GLOBAL GOLD IND ETFUNIT	XGD CN	3	2	6,725,345	4.45	-34,300
BMO AGGREGATE BOND INDEX ETF UNIT	ZAG CN	2	1	194,279,441	0.04	-235,700
ISHARES CORE MSCI EAFE IMI INDX ETFUNIT	XEF CN	2	1	57,045,274	1.48	+170,500
ISHARES TRUST MSCI EUROPE FINANACIALS ETF	EUFN	3	2	5,859,240	18.82	+859,535
PROSHARES TRUST ULTRAPRO QQQ USD	TQQQ	2	1	1,554,440	14.03	+12,413
VANGUARD BD INDEX FUND INC SHORT-TERM BOND	BSV	2	1	2,809,037	6.69	+50,500
FIRST TR EXCHANGE TRADED FD IV NORTH AMERN ENERGY INFRASTR	EMLP	3	2	575,732	27.41	+116,500
ISHARES V PLC S&P 500 EUR HEDGED UCITS ET	IUSE LN	2	1	398,811	5.86	-2,253