

Orbisa ETF Market Spotlight

29 December 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	75,260,820,473	78,276,993,908	-3.85
Hotness Indicator 1	55,916,860,314	58,751,167,459	-4.82
Hotness Indicator 2	18,436,467,859	18,618,077,248	-0.98
Hotness Indicator 3	907,492,301	907,749,201	-0.03

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	Ticker	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
RENAISSANCE CAP GREENWICH FUNDS IPO ETF	IPO	100.00	3	104,900	+67.24
KRANESHARES TR GLOBAL CARBON STRATEGY ETF	KRBN	74.97	2	257,423	+64.62
ALPHA ARCHITECT ETF TR US QUANTITATIVE VALUE ETF	QVAL	61.72	1	128,816	+60.23
VANGUARD WHITEHALL FUNDS INTERNATIONAL DIV APPRECIAT	VIGI	47.26	3	215,173	+45.64
INVESCO EXCHANGE TRADED FD TR II CEF INCOME COMPOSITE ETF	PCEF	57.48	3	122,995	+45.31
ISHARES TRUST SHORT TREASURY BOND ETF	SHV	79.34	1	878,461	+30.39
ISHARES US ETF TRUST BLOOMBERG ROL SELECT COMDTY	CMDY	60.16	2	465,583	+29.95
LATTICE STRATEGIES TR HARTFORD MULTIFACTR DEV MRK	RODM	35.22	2	240,765	+28.37
DIMENSIONAL ETF TR INTERNATIONAL CORE EQUITY M	DFAI	100.00	3	354,900	+24.30
DIREXION SHARES ETF TRUST DAILY SEMICONDUCTOR BEAR 3X	SOXS	97.32	2	715,700	+21.93

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
SPDR SERIES TRUST SPDR NUVEEN BLOOMBERG MUNIC	TFI	3	2	58,300	40.48	+22,400
ISHARES INC MSCI EMERGING MARKETS MULTI	EMGF	3	2	192,422	87.83	+145,600
PROSHARES TRUST PSHS ULTRA QQQ	QLD	2	1	419,476	13.35	+37,400
ISHARES PHYSICAL METALS PLC ISHS PHYS GOLD ETC USD(GBP)	IGLN LN	2	1	5,471,779	1.27	-32,395
ISHARES TRUST CORE MSCI INTL DEVELOPED MK	IDEV	3	2	17,857,701	4.90	+805,400
VANECK ETF TR VANECK HIGH YIELD MUNI ETF	HYD	3	2	807,860	99.61	+400
SPDR SERIES TRUST SPDR S&P 500 GRWTH ETF	SPYG	2	1	3,294,582	9.28	-335,077
ISHARES TRUST RUSSELL MID-CAP GROWTH ETF	IWP	2	1	2,914,833	74.16	+315,255
ISHARES TRUST RUSSELL MID-CAP VALUE ETF	IWS	2	1	2,814,355	2.56	-134,936
NOMURA ASSET MANAGEMENT NEXT FUNDS TOPIX ETF	1306 JP	2	1	30,205,959	33.40	+3,554,667