

Orbisa ETF Market Spotlight

27 July 2022

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	62,037,171,445	61,888,773,815	+0.24
Hotness Indicator 1	45,717,108,793	46,041,815,867	-0.71
Hotness Indicator 2	14,899,253,754	14,459,297,595	+3.04
Hotness Indicator 3	1,420,808,898	1,387,660,352	+2.39

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 EMERGING MARKETS CORE EQTY	DFEM	100.00	3	127,600	+94.60
DIREXION SHARES ETF TRUST NASD-100 EQU WEIGHTED IDX	QQQE	99.99	3	45,403	+82.91
ISHARES TRUST S&P MID-CAP 400 VALUE ETF	IJJ	78.07	2	454,692	+71.25
VANGUARD INTL EQUITY INDEX FUNDS FTSE ALL-WORLD EX USA SMALL	VSS	92.22	2	1,375,037	+49.48
ISHARES TRUST S&P 500 VALUE ETF	IVE	45.04	1	584,421	+45.03
FIRST TRUST EXCHANGE TRADED FUND DOW JONES INTERNET IDX USD	FDN	45.17	2	90,108	+44.25
SPDR INDEX SHARES FUNDS EURO STOXX 50 ETF	FEZ	78.32	3	840,877	+43.51
BMO CLEAN ENERGY INDEX ETF CAD UNIT	ZCLN CT	40.69	1	607,282	+40.00
PIMCO ETF TRUST 15+ YR US TIPS INDEX FD ETF	LTPZ	63.04	2	23,002	+36.23
ISHARES TRUST ISHARES CORE HIGH DIVIDEND	HDV	35.56	2	336,405	+33.28

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
ISHARES TRUST U.S. ENERGY ETF	IYE	2	1	823,514	37.10	+175,421
VANGUARD INDEX FUNDS VANGUARD GROWTH ETF	VUG	2	1	2,446,703	0.92	-42,522
SPDR SERIES TRUST SPDR S&P 400 MID CAP VALUE	MDYV	3	2	185,170	28.24	+25,800
VANGUARD BOND INDEX FUNDS SHORT-TERM BOND	BSV	2	1	4,247,658	11.73	-61,700
ISHARES US ETF TRUST BLACKROCK SHORT MATURITY BD	NEAR	2	1	129,999	39.77	-117,600
JP MORGAN ETF TRUST ULTRA SHORT INCOME ETF	JPST	2	1	3,179,901	23.17	+523,000
SPDR SERIES TRUST PORTFOLIO LNG TRM CRP BD ETF	SPLB	3	2	1,641,078	26.67	+336,700
MITSUBISHI UFJ KOKUSAI AM CO S&P500 VIX S-T FUT IDX ETF	1552 JP	2	1	2,805,960	28.80	+358,758
ISHARES TRUST CONVERTIBLE BOND ETF	ICVT	2	1	1,939,766	3.23	-74,700
ISHARES TRUST 1-5 YEAR INVT GRADE CORP BD	IGSB	2	1	10,106,119	17.92	+362,200