

Orbisa ETF Market Spotlight

19 October 2022

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On Loan Summary

Day on day summary of loan balances by fee band

	Loan Value (USD)	Loan Value Previous (USD)	DoD (%)
Total	63,301,213,197	63,528,868,451	-0.36
Hotness Indicator 1	44,788,113,867	44,363,391,271	+0.96
Hotness Indicator 2	17,048,242,561	17,556,888,024	-2.90
Hotness Indicator 3	1,464,856,768	1,608,589,157	-8.94

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 INTERNATIONAL CORE EQUITY M	DFAI	73.71	3	855,674	+56.10
VANGUARD BOND INDEX FUNDS INTERMEDIATE-TERM BOND	BIV	81.53	2	390,427	+53.92
INVESCO EXCHANGE TRADED FD TR WATER RES ETF USD DIS	PHO	52.25	3	49,762	+50.97
VANECK ETF TR VANECK HIGH YIELD MUNI ETF	HYD	100.00	3	674,501	+31.87
VANGUARD MUNICIPAL BOND FD INC TAX-EXEMPT BD INDEX FD ETF	VTEB	81.91	3	888,380	+30.45
DIMENSIONAL ETF TRUST INTL SMALL CAP VALUE ETF	DISV	67.53	3	387,360	+26.88
VANGUARD WORLD FUND MEGA CAP VALUE ETF	MGV	54.45	2	90,906	+22.67
PROSHARES TRUST S&P 500 DIVID ARISTOCRATS	NOBL	25.61	2	328,056	+20.45
ALPS ETF TRUST ALERIAN MLP ETF(POST REV SP	AMPLP	74.16	2	2,517,735	+17.71
ISHARES TRUST MSCI USA MULTIFACTOR ETF	IVLU	32.40	3	382,311	+17.57

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 CORE CDN LONG TERM BD INDEXUNIT	XLB CN	2	1	1,453,276	5.57	+66,800
ISHARES TRUST US AEROSPACE & DEFENSE ETF	ITA	2	1	119,269	57.38	+43,640
VANECK ETF TR VANECK PREFERRED SECURITIES	PFXF	3	2	135,730	49.51	+53,800
INVESCO EXCHANGE TRADED FD TR WATER RES ETF USD DIS	PHO	3	2	49,762	52.25	+12,900
ISHARES TRUST MBS ETF	MBB	2	1	6,345,489	96.40	+5,186,600
FIRST TR EXCHANGE-TRADED FD III FIRST TR PFD SECS & INCOME	FPE	3	2	413,129	95.20	+118,500
JP MORGAN ETF TRUST ULTRA SHORT INCOME ETF	JPST	2	1	3,408,531	14.20	+435,900
VANGUARD SCOTTSDALE FDS VANGUARD MTG-BACKED SECS ET	VMBS	2	1	7,240,878	6.26	+121,500
VANGUARD INTL EQUITY INDEX FUNDS FTSE ALL-WORLD EX USA SMALL	VSS	2	1	1,358,443	33.09	+341,400
VANGUARD WORLD FDS VANGUARD INFO TECH ETF	VGT	2	1	1,875,978	14.94	+209,150