

Orbisa Corporate Market Spotlight

10 March 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	162,130,408,346	161,026,608,586	+0.69
Hotness Indicator 1	147,835,502,423	147,145,404,356	+0.47
Hotness Indicator 2	13,285,677,140	12,857,313,127	+3.33
Hotness Indicator 3	1,009,228,783	1,023,891,103	-1.43

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
ROYAL BANK OF CANADA 1.6% SNR MTN 21/01/2025 USD	US78016EYM38	87.01	1	78,165,100	+31.45
AMAZON COM INC 1.65% SNR 12/05/28	US023135BY17	28.34	1	393,301,759	+24.08
BLACKROCK INC 3.5% SNR 18/03/2024 USD	US09247XAL55	25.06	1	106,056,310	+23.38
SIEMENS FINANCIERINGSMAATSCHAPPIJ 1% GTD SNR 06/09/27	XS1874128033	38.45	1	32,120,178	+21.22
E.ON SE 0.875% SNR 20/08/31	XS2177580508	72.60	2	23,254,798	+16.52
BAIDU INC 3.5% SNR 28/11/22	US056752AB41	30.83	1	101,168,670	+15.81
SHAKE SHACK INC 0% CNV SNR 01/03/28	US819047AB70	28.49	1	52,808,160	+15.71
PETROLEOS MEXICANOS 5.5% GTD SNR 24/02/2025 EUR	XS0213101073	51.81	1	13,241,850	+15.35
CHINA OIL AND GAS GROUP LIMITED 5.5% SNR 25/01/2023	XS2016070190	30.10	2	13,423,997	+14.90
JOHN DEERE CAPITAL CORP 1.25% SNR MTN 10/01/25 USD	US24422EVY21	24.13	1	105,698,398	+14.78

Top Movers – Hotness

Securities with an increase in hotness week on week

Security Description	ISIN	Hotness Ind	Hotness Ind Previous	Lendable Qty	Util (%)	Loan Qty WoW
GUNVOR GROUP LTD 6.25% GTD SNR 30/09/26 USD	XS2362619053	3	2	30,536,000	37.01	+400,000
NGL ENERGY PARTNERS LP 7.5% GTD SNR 15/04/2026 USD	US62913TAP75	3	2	28,934,050	40.83	+2,876,000
TRAFIGURA GROUP PTE LTD 6.875%-FRN SUB PERP	XS1582433428	2	1	26,431,000	27.05	+500,000
LANXESS AG 1% GTD SNR 07/10/26	XS1501367921	3	2	17,302,560	85.28	+5,669,000
RENT A CENTER INC 6.375% GTD SNR 15/02/29 USD	US76009NAL47	2	1	118,771,717	89.41	+10,231,000
ENDO DESIGNATED ACT CO / ENDO 6% GTD SNR 30/06/28	US29273DAC48	2	1	157,457,900	84.63	+26,803,000
AEDIFICA 0.75% SNR 09/09/2031 EUR	BE6330288687	2	1	17,682,000	37.33	+100,000
ALSTOM 0.125% SNR 27/07/2027 EUR	FR0014004QX4	2	1	27,272,000	86.90	-100,000
BRISTOL-MYERS SQUIBB CO 4.25% SNR 26/10/49	US110122CR72	2	1	939,068,105	6.28	+36,571,000
RAKUTEN GROUP INC 6.25%-FRN SUB PERP	US75102WAB46	2	1	40,789,000	53.84	+673,000

Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	108,481,410,251	107,532,527,649	+0.88
BB	21,682,531,171	21,584,911,147	+0.45
B	16,226,479,180	16,123,510,161	+0.64
CCC or Below	15,751,422,345	15,785,659,628	-0.22