

Orbisa Corporate Market Spotlight

06 April 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	164,988,142,145	167,560,739,325	-1.54
Hotness Indicator 1	148,938,736,198	151,027,065,952	-1.38
Hotness Indicator 2	15,181,770,951	15,569,995,013	-2.49
Hotness Indicator 3	867,634,996	963,678,361	-9.97

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
NESTLE HOLDINGS INC 2.625% GTD SNR 14/09/51 USD	US641062AZ70	72.48	1	42,070,798	+16.66
BANK OF NOVA SCOTIA 2.44% SNR MTN 11/03/24 USD	US06418BAC28	49.38	1	101,314,750	+16.60
ITAU UNIBANCO HLDG SA CAYMAN BRANCH4.5%-FRN LT2 21/11/2029 USD	US46556MAM47	53.14	2	9,742,999	+14.12
PROMONTORIA HOLDING 264 6.375% GTD 01/03/2027 EUR	XS2442802349	76.44	2	16,676,900	+12.65
AIR LEASE CORP 2.25% SNR MTN 15/01/23 USD	US00914AAD46	22.55	1	75,236,848	+12.39
UNITED WHOLESALE MORTGAGE LLC 5.5% SNR 15/04/2029	US913229AA80	27.29	1	151,169,376	+11.18
INTESA SANPAOLO S.P.A. 0.625% SNR NPF 24/02/26 EUR	XS2304664167	60.21	2	71,723,500	+11.01
CATERPILLAR INC 3.25% SNR 09/04/50	US149123CJ87	61.32	1	223,403,658	+9.90
HTA GROUP LIMITED (MAURITIUS) 7% GTD SNR 18/12/2025 USD	XS2189784957	21.58	1	79,690,368	+9.53
ALPHABET INC 0.8% SNR 15/08/2027	US02079KAJ60	17.21	1	90,573,489	+9.37

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
DEXCOM INC 0.25% CNV SNR 15/11/25 USD	US252131AK39	2	1	299,325,470	91.23	+20,150,000
WYNN MACAU LTD 5.125% SNR 15/12/2029 USD	USG98149AE02	3	2	131,481,248	9.09	+3,400,000
STANFORD UNIVERSIT 1.289% SNR 01/06/27	US85440KAC80	2	1	63,266,000	3.39	+251,000
WP CAREY INC 2.4% SNR 01/02/2031	US92936UAG40	2	1	176,415,719	2.75	+754,000
LOEWS CORP 2.625% SNR 15/05/2023 USD	US540424AQ11	2	1	59,545,759	1.80	+35,000
MYLAN II B.V. 5.25% GTD SNR 15/06/46 USD	US62854AAP93	2	1	389,955,360	0.27	-1,203,000
SABAL TRAIL TRANSMISSION LLC 4.832% SNR 01/05/48	US78516FAC32	2	1	64,090,700	1.59	-285,000
CIFI HOLDINGS GROUP CO LIMITED 6% GTD SNR 16/07/2025 USD	XS2099272846	2	1	92,991,646	45.41	+16,440,000
FAIRFAX FINANCIAL HLDGS LTD 4.625% SNR 29/04/30	US303901BF83	2	1	71,103,260	1.72	-1,237,000
ONCOR ELECTRIC DELIVERY CO 3.7% SNR SEC 15/05/2050 USD	US68233JBV52	2	1	110,232,140	1.24	+114,000

Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	109,113,741,497	110,674,314,678	-1.41
BB	22,865,625,188	23,205,944,560	-1.47
B	17,185,725,311	17,463,856,907	-1.59
CCC or Below	15,830,930,359	16,224,516,554	-2.43