

Orbisa Corporate Market Spotlight

12 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	161,144,710,792	161,773,242,323	-0.39
Hotness Indicator 1	145,093,190,005	145,867,464,735	-0.53
Hotness Indicator 2	15,158,521,559	14,985,963,948	+1.15
Hotness Indicator 3	892,999,228	919,813,639	-2.92

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
EQUINIX INC 1% SNR 15/03/2033 DUAL CURR	XS2304340693	44.23	1	30,793,899	+21.57
EQUINIX INC 3.4% SNR 15/02/2052	US29444UBT25	39.38	1	109,218,949	+16.25
CREDIT AGRICOLE S.A.(LONDON BRANCH)2.015% SNR MTN 11/01/27 USD	US22534PAB94	36.97	1	29,890,000	+16.24
ROYAL BANK OF CANADA 1.6% SNR MTN 21/01/2025 USD	US78016EYM38	86.96	2	81,595,100	+14.75
STELLANTIS N.V 0.75% SNR EMTN 18/01/29 EUR	XS2356040357	70.13	1	50,404,257	+13.83
VIKING CRUISES LTD 7% GTD SNR 15/02/29	US92676XAF42	37.35	1	69,228,890	+13.48
NATIONAL AUSTRALIA BANK FRN SNR MTN 04/23	US6325C0DU23	21.97	2	23,898,000	+12.87
AT HOME GROUP INC 7.125% GTD SNR 15/07/29 USD	US04650YAB65	59.04	1	179,364,520	+12.87
BRASKEM AMERICA FINANCE CO 7.125% GTD SNR 22/07/41 USD	USU1065PAA94	14.34	2	26,943,499	+12.24
EXXON MOBIL CORPORATION 2.44% SNR 16/08/29	US30231GBE17	47.14	1	146,395,689	+11.32

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
GENERAL MOTORS FINANCIAL CO INC 0.65% SNR EMTN 07/09/28 EUR	XS2384274366	2	1	89,224,470	19.14	+1,671,000
SHERWOOD FINANCING PLC 4.5% GTD 15/11/2026 EUR	XS2010027022	3	2	39,799,715	73.79	-209,000
CORESTATE CAPITAL HOLDING S.A. 3.5% SNR 15/04/23	DE000A19YDA9	3	2	47,196,999	67.59	-6,200,000
UNITED PARCEL SERVICE INC 2.8% SNR 15/11/2024	US911312BL96	2	1	45,301,259	2.22	-1,140,000
STANFORD UNIVERSIT 1.289% SNR 01/06/27	US85440KAC80	2	1	63,581,000	3.40	+116,000
WESTPAC BANKING CORPORATION FRN SNR 05/2023	US961214EA74	2	1	41,801,000	5.05	+698,000
SINOPEC GROUP OVERSEAS DEV 2018 LTD1.45% GTD SNR 08/01/26 USD	USG82016AR01	2	1	86,544,000	2.77	+2,200,000
JSW INFRASTRUCTURE 4.95% GTD SNR 21/01/29 USD	USY4470XAA10	3	2	58,319,496	23.56	+470,000
TALEN ENERGY SUPPLY LLC 7.625% SNR SEC 01/06/28 USD	US87422VAJ70	2	1	56,394,870	21.91	-10,365,000
CENTRAL BANK OF TUNISIA 5.75% SNR 30/01/2025 USD	XS1175223699	2	1	147,121,356	23.66	+5,854,000

Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	104,161,368,544	104,689,050,183	-0.50
BB	23,548,440,752	23,525,491,740	+0.10
B	17,578,322,440	17,613,665,162	-0.20
CCC or Below	15,870,049,414	15,953,189,106	-0.52