

# Orbisa Corporate Market Spotlight

05 May 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	160,409,810,062	160,802,854,506	-0.24
Hotness Indicator 1	143,441,146,440	143,960,304,239	-0.36
Hotness Indicator 2	16,088,630,011	16,001,900,877	+0.54
Hotness Indicator 3	880,033,611	840,649,390	+4.68

## Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
TASTY BONDCO 1 S.A.U 6.25% SNR SEC 15/05/26 EUR	XS1990733898	80.84	2	7,792,750	+25.66
CALUMET SPECIALTY PRODS PTNR/FIN CP8.125% GTD SNR 15/01/27 USD	US131477AV34	32.45	1	36,550,618	+23.91
MITSUBISHI UFJ FINANCIAL GROUP INC 3.837%-FRN SNR 17/04/26 USD	US606822CF92	52.32	1	69,395,898	+18.81
HSBC HOLDINGS PLC 6.25%-FRN T1 PERP	US404280BN80	43.98	2	179,847,050	+17.98
WHEEL PROS INCORPORATED 6.5% GTD SNR 15/05/2029 USD	US96289WAA71	65.66	1	92,242,688	+15.59
BANK OF NEW YORK MELLON CORP 2.05% SNR MTN 26/01/27 USD	US06406RBA41	69.12	1	104,456,599	+15.06
BMW FINANCE NV 1% GTD SNR 22/05/2028 EUR	XS2447564332	53.68	1	57,457,057	+14.45
XCEL ENERGY INC 3.4% SNR 01/06/2030	US98389BAY65	18.89	1	79,044,749	+14.20
GECINA SA 0.875% SNR 30/06/2036 EUR	FR00140049A8	29.47	1	16,288,999	+14.07
FLAMINGO LUX II SCA 5% GTD SNR 31/03/29	XS2324523583	34.26	2	15,255,139	+13.76

## 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
CREDIT SUISSE GROUP 5.1%-FRN PERP 'REGS'	USH3698DCV40	3	2	34,044,000	43.64	+4,611,000
UNIBAIL-RODAMCO-WESTFIELD 2% SNR EMTN 29/05/2037 EUR	XS1619568998	2	1	10,996,999	70.48	+2,500,000
HEIMSTADEN BOSTAD AB 4.25% SNR 09/03/2026 EUR	SE0015657903	2	1	22,349,000	17.45	+1,400,000
TASTY BONDCO 1 S.A.U 6.25% SNR SEC 15/05/26 EUR	XS1990733898	2	1	7,792,750	80.84	+3,900,000
HSBC HOLDINGS PLC 6.25%-FRN T1 PERP	US404280BN80	2	1	179,847,050	43.98	+7,678,000
BANCO DE BOGOTA SA 5.375% SUB 19/02/23	USP09252AC47	2	1	12,270,930	62.50	-100,000
CREDIT AGRICOLE S.A.(LONDON BRANCH)2.015% SNR MTN 11/01/27 USD	US22534PAB94	2	1	29,790,000	34.27	-6,390,000
IBERDROLA FINANZAS SAU 1.25% GTD SNR 13/09/27 EUR	XS1682538183	2	1	100,599,000	45.23	+11,300,000
MACQUARIE BANK FRN SNR 03/25 '144A'	US55608PBK93	2	1	40,508,000	21.85	+6,650,000
PULTE GROUP INC 7.875% GTD SNR 15/06/32 USD	US745867AM30	2	1	74,648,800	2.93	-6,117,000

## Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	103,136,826,521	103,777,746,416	-0.62
BB	23,948,075,754	23,854,267,714	+0.39
B	17,263,712,956	17,210,905,437	+0.31
CCC or Below	16,068,794,397	15,967,573,897	+0.63