

Orbisa Corporate Market Spotlight

11 May 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	160,059,788,190	158,561,675,625	+0.94
Hotness Indicator 1	142,814,124,880	141,315,369,144	+1.06
Hotness Indicator 2	16,309,125,880	16,325,693,494	-0.10
Hotness Indicator 3	936,537,430	920,612,987	+1.73

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
CSL FINANCE PLC 3.85% SNR 27/04/27	US12661PAA75	52.44	1	88,285,520	+40.87
FLAMINGO LUX II SCA 5% GTD SNR 31/03/29	XS2324523583	56.92	2	15,155,139	+22.66
AAREAL BANK AG 0.375% SNR 10/04/2024 EUR	DE000A2E4CQ2	52.87	2	8,700,000	+18.39
SUMITOMO MITSUI FINANCIAL GROUP INC4.306% SNR MTN 16/10/28 USD	US86562MBG42	30.76	1	63,694,000	+15.71
VINCI 1% SNR EMTN 26/09/2025 EUR	FR0013367620	41.14	1	23,577,999	+15.47
CEC ENTERTAINMENT 6.75% SNR SEC 01/05/26 USD	US125137AC31	28.11	1	124,182,948	+15.27
ENBRIDGE INC 4% GTD SNR 15/11/49	US29250NBA28	15.79	1	118,600,149	+15.03
LEG IMMOBILIEN SE 1.5% SNR 17/01/34	DE000A3MQNQ2	20.99	1	19,056,000	+13.64
ENDO DESIGNATED ACT CO / ENDO 5.875% GTD 15/10/2024 USD	US29273DAA81	29.51	2	46,590,700	+13.45
SES SA 2% GTD SNR 02/07/2028 EUR	XS2196317742	43.12	1	29,194,998	+13.29

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
ENDO DESIGNATED ACT CO / ENDO 5.875% GTD 15/10/2024 USD	US29273DAA81	2	1	46,590,700	29.51	+8,412,000
TULLOW OIL PLC 7% GTD SNR 01/03/2025 USD	USG91237AA87	2	1	93,101,459	28.31	+15,805,000
JPMORGAN CHASE & CO. 2.005% SNR 13/03/26	US46647PBH82	2	1	366,309,789	0.86	-6,422,000
ADLER GROUP S.A 1.5% SNR 26/07/24	XS1652965085	3	2	16,044,000	68.56	-5,200,000
DISCOVER BANK 2.7% SNR 06/02/2030	US25466AAR23	2	1	71,654,819	4.62	+1,825,000
UNIBAIL-RODAMCO-WESTFIELD 1.375% GTD SNR 04/12/31 EUR	FR0014000UD6	3	2	32,381,999	61.15	-4,500,000
PETROBRAS GLOBAL FINANCE B.V. 5.299% GTD SNR 27/01/25 USD	US71647NAV10	2	1	73,407,830	6.22	+2,855,000
PITNEY BOWES INC 4.625% SNR 15/03/2024 USD	US724479AJ97	3	2	25,665,850	10.05	-1,488,000
ACCIONA ENERGIA FINANCIACION 0.375% GTD SNR 07/10/27 EUR	XS2388941077	2	1	21,479,000	42.37	-2,700,000
JOHN DEERE CAPITAL CORP 2.35% SNR MTN 08/03/27 USD	US24422EWD74	2	1	49,462,290	7.72	-4,295,000

Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	102,217,493,754	100,832,674,720	+1.37
BB	24,461,275,258	24,313,651,110	+0.61
B	17,682,531,180	17,585,688,261	+0.55
CCC or Below	15,706,956,008	15,837,684,872	-0.83