Orbisa Corporate Market Spotlight

23 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	163,824,289,477	163,595,905,584	+0.14
Hotness Indicator 1	146,782,567,700	146,683,818,917	+0.07
Hotness Indicator 2	15,975,157,292	15,888,455,990	+0.55
Hotness Indicator 3	1,066,564,486	1,023,630,677	+4.19

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
KBC GROEP NV 0.75% SNR EMTN 31/05/31 EUR	BE0002799808	48.78	2	28,497,499	+28.78
NIKE INC 3.375% SNR 01/11/46	US654106AG82	25.58	1	61,325,119	+19.61
CREDIT SUISSE GROUP 5.25%-FRN PERP '1'	USH3698DDA93	36.53	1	58,581,460	+17.65
BANK OF NEW ZEALAND 2.87% SNR MTN 27/01/32 USD	US06407EAF25	63.89	2	25,485,999	+17.24
JAB HOLDINGS BV 2% GTD SNR 18/05/2028 EUR	DE000A19HCX8	35.78	1	20,960,999	+16.85
JOHNSON CTLS INTL PLC/ TYCO FIRE 1% SNR 15/09/2032	XS2231331344	58.41	2	13,106,547	+16.64
CITIGROUP INC FRN SNR 02/2028 USD	US172967NH04	29.39	1	107,414,980	+15.64
KERING 1.875% SNR 05/05/2030 EUR	FR001400A5M7	77.28	2	40,503,000	+15.56
WEYERHAEUSER COMPANY 4% SNR 09/03/2052	US962166CB89	22.74	1	89,995,898	+13.77
NXP B V/NXP FUNDING LLC/NXP USA INC3.25% SNR 30/11/51	US62954HAN89	15.97	1	170,700,968	+13.50

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
AT&T INC 3.1% SNR 01/02/2043	US00206RKD34	2	1	248,371,777	20.02	+32,410,000
TRAFIGURA FUNDING S.A. 5.25% GTD SNR 19/03/23 USD	XS1793296465	3	2	31,080,000	58.67	+1,084,000
VICTORS MERGER CORPORATION 6.375% SNR 15/05/29	US92641PAA49	2	1	56,052,682	26.12	+8,935,500
ATOS SE 1.75% SNR 07/05/2025 EUR	FR0013378452	3	2	28,819,999	64.54	+800,000
KME AG 6.75% GTD 01/02/2023 EUR	XS1756722069	3	2	19,722,000	72.43	-4,966,000
AT&T INC 5.25% SNR 01/03/37	US00206RDR03	2	1	167,143,299	5.20	+4,455,000
MERCADOLIBRE INC 2.375% GTD SNR 14/01/26 USD	US58733RAE27	2	1	63,947,299	12.10	+615,000
ATENTO LUXCO 1 S.A. 8% GTD SNR SEC 10/02/26 USD	US04684LAC28	2	1	53,735,570	17.61	+6,550,000
TRIUMPH GROUP INC 6.25% SNR SEC 15/09/24 USD	US896818AQ45	2	1	114,602,920	25.29	+17,324,000
ARABIAN CENTRES SUKUK LTD 5.375% SUK 26/11/2024 USD	XS2076168348	2	1	15,626,298	41.60	+2,200,000

Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	105,351,011,753	105,120,252,221	+0.22
BB	25,284,901,720	25,439,080,096	-0.61
B	17,769,771,047	17,672,746,967	+0.55
CCC or Below	15,432,569,233	15,378,196,292	+0.35

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