

Orbisa Corporate Market Spotlight

15 June 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	154,691,687,297	152,537,848,506	+1.41
Hotness Indicator 1	138,858,685,947	136,792,351,206	+1.51
Hotness Indicator 2	14,840,617,979	14,742,445,490	+0.67
Hotness Indicator 3	992,383,371	1,003,051,811	-1.06

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
WPP FINANCE S.A. 2.375% GTD SNR 19/05/27 EUR	XS2176562812	85.64	1	31,449,670	+36.01
DEUTSCHE BAHN FINANCE GMBH (BERLIN)0.75% GTD SNR 02/03/26 EUR	XS1372911690	50.97	1	5,003,000	+25.51
TYCO ELECTRONICS GROUP S A 0% GTD 16/02/2029 DUAL CURR	XS2297190097	49.02	1	18,572,744	+19.95
CANADIAN IMPERIAL BANK OF COMMERCE 0.95% SNR 23/10/25	US13607GRR73	44.39	1	99,398,300	+19.07
TEOLLISUUDEN VOIMA 2.125% SNR 04/02/2025 EUR	XS1183235644	21.73	2	52,868,130	+18.91
NIKE INC 3.375% SNR 01/11/46	US654106AG82	38.85	1	60,158,119	+16.63
NATIONALE-NEDERLANDEN BANK N.V 0.5% SNR NPF 21/09/2028 EUR	XS2388449758	28.27	1	32,898,000	+16.57
NORDEA BANK ABP 1.125% SNR 12/02/2025 EUR	XS1189263400	57.68	1	43,461,703	+13.94
HYDRO ONE INC 2.77% SNR MTN 24/02/26	CA44810ZBR07	39.39	1	244,525,276	+13.60
PFLEIDERER GMBH 4.75% GTD 15/04/2026 EUR	XS2333301674	71.50	2	31,301,400	+12.93

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
2I RETE GAS SPA 0.579% SNR 29/01/31	XS2292547317	3	2	11,382,148	96.12	-683,000
GOLDMAN SACHS GROUP INC 0.673%-FRN SNR 08/03/24 USD	US38141GXZ26	2	1	256,483,998	0.46	-2,263,000
ATOS SE 1.75% SNR 07/05/2025 EUR	FR0013378452	3	2	28,344,999	58.92	+2,000,000
ROPER TECHNOLOGIES INC 3.8% SNR 15/12/2026	US776743AD85	2	1	194,609,569	0.71	+755,000
SUMITOMO MITSUI BANKING CORP 3.4% GTD SNR 11/07/2024 USD	US865622BN30	2	1	27,627,170	30.76	+3,357,000
SOFTBANK GROUP CORP 4% GTD SNR 20/04/2023 EUR	XS1811213781	2	1	42,951,319	38.47	-6,947,000
THE VERY GROUP FUNDING PLC 6.5% GTD 01/08/2026 GBP	XS2370618618	2	1	65,051,170	95.48	-1,307,000
GATX CORP 4.7% SNR 01/04/2029 USD	US361448BE25	2	1	113,455,200	1.31	+26,000
NCL FINANCE LIMITED 6.125% GTD SNR 15/03/28 USD	US62888HAA77	2	1	101,764,900	32.58	+12,476,000
ENN ENERGY HOLDINGS LTD 4.625% SNR 17/05/27	USG3066DAA75	2	1	61,457,848	20.37	+839,000

Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	99,759,719,119	98,168,047,991	+1.62
BB	23,462,211,215	23,068,988,393	+1.70
B	17,032,305,776	17,029,949,790	+0.01
CCC or Below	14,447,066,823	14,280,132,586	+1.17