

# Orbisa Corporate Market Spotlight

16 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	154,900,427,240	154,691,687,297	+0.13
Hotness Indicator 1	138,936,891,351	138,858,685,947	+0.06
Hotness Indicator 2	14,924,461,623	14,840,617,979	+0.56
Hotness Indicator 3	1,039,074,266	992,383,371	+4.70

## Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
BOS FUNDING LTD 4% SNR EMTN 18/09/2024 USD	XS2052951600	75.03	1	34,753,000	+30.70
CLEVELAND CLIFFS INC 4.625% SNR 01/03/29	US185899AK74	55.28	2	154,173,189	+24.18
NCL CORP LIMITED 5.375% EXCH 01/08/2025 USD	US62886HAX98	33.30	2	18,635,720	+21.47
JPMORGAN CHASE & CO. 6.125%-FRN SUB PERP	US46625HJW16	35.36	1	38,808,970	+18.91
TENCENT HOLDINGS LIMITED 3.28% SNR MTN 11/04/24 USD	US88032XAL82	48.20	1	31,555,996	+17.26
BANK OF AMERICA CORPORATION 3.648%-FRN SNR 31/03/29 EUR	XS2148370211	24.88	1	152,436,577	+16.53
CME GROUP INC 4.15% SNR 15/06/48	US12572QAH83	30.21	1	91,968,299	+16.43
CLOROX CO 4.6% SNR 01/05/2032	US189054AZ21	27.08	1	70,305,449	+14.45
UNION PACIFIC CORP 3% SNR 15/04/2027	US907818EP96	15.54	1	79,937,089	+13.17
SINCLAIR TELEVISION GROUP INC 5.125% GTD SNR 15/02/27 USD	US829259AW02	75.20	2	117,602,478	+11.17

## 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
WEPA HYGIENEPRODUKTE GMBH 2.875% SNR SEC 15/12/27 EUR	DE000A254QA9	3	2	60,760,829	91.56	-27,000
MASARIA INVESTMENTS. S.A.U. 5% GTD SNR SEC 15/09/24 EUR	XS1681770464	3	2	12,608,500	82.33	+155,000
ESSELUNGA S.P.A. 1.875% SNR 25/10/2027 EUR	XS1706922256	3	2	15,125,600	71.40	-570,000
GOLDMAN SACHS GROUP INC 0.673%-FRN SNR 08/03/24 USD	US38141GXZ26	2	1	256,483,998	0.45	-2,311,000
SUMITOMO MITSUI BANKING CORP 3.4% GTD SNR 11/07/2024 USD	US865622BN30	2	1	27,627,170	30.76	+3,013,000
REINSURANCE GROUP OF AMERICA 4.7% SNR 15/09/2023	US759351AL35	2	1	63,548,700	1.68	+166,000
PETROLEOS MEXICANOS 6.5% GTD SNR 02/06/2041 USD	US71654QAZ54	2	1	201,167,378	9.76	+16,232,000
SOFTBANK GROUP CORP 4% GTD SNR 20/04/2023 EUR	XS1811213781	2	1	43,032,319	35.59	-8,157,000
THE VERY GROUP FUNDING PLC 6.5% GTD 01/08/2026 GBP	XS2370618618	2	1	65,051,170	95.48	-1,607,000
CABLE ONDA S.A. 4.5% SNR 30/01/30	USP1926LAA37	2	1	34,327,200	29.98	-10,529,000

## Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	99,869,733,047	99,759,719,119	+0.11
BB	23,406,436,983	23,462,211,215	-0.24
B	16,936,676,111	17,032,305,776	-0.56
CCC or Below	14,697,067,117	14,447,066,823	+1.73