

Orbisa Corporate Market Spotlight

17 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	163,579,776,849	154,900,427,240	+5.60
Hotness Indicator 1	146,382,976,095	138,936,891,351	+5.36
Hotness Indicator 2	15,910,282,844	14,924,461,623	+6.61
Hotness Indicator 3	1,286,517,910	1,039,074,266	+23.81

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
CLOROX CO 4.6% SNR 01/05/2032	US189054AZ21	52.49	1	72,355,449	+25.41
DATADOG INC 0.125% CNV SNR 15/06/25 USD	US23804LAB99	20.82	1	74,595,880	+19.27
BMW FINANCE NV 0.875% GTD SNR 03/04/25 EUR	XS1589881785	48.11	1	22,407,459	+19.24
KLEPIERRE 1.375% SNR 16/02/2027 EUR	FR0013238045	68.56	1	29,872,000	+17.74
TRATON FINANCE LUXEMBOURG S.A 0.75% GTD SNR 24/03/29 EUR	DE000A3KNP96	56.80	2	28,871,998	+17.32
APOLLO MANAGEMENT HOLDINGS 2.65% GTD SNR 05/06/30 USD	US03765HAF82	66.75	1	41,157,250	+17.04
WOOLWORTHS GROUP LIMITED 0.375% SNR MTN 15/11/28 EUR	XS2384274440	50.28	1	81,700,996	+14.86
VISA INC 2.375% SNR 15/06/2034 EUR	XS2479942034	63.40	1	15,447,000	+14.47
ONCOR ELECTRIC DELIVERY CO 4.1% SNR SEC 15/11/2048 USD	US68233JBG85	30.06	1	105,303,008	+14.15
BAT CAPITAL CORPORATION 3.984% GTD SNR 25/09/50 USD	US05526DBU81	48.23	1	325,857,599	+13.85

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	92.22	+475,000
SUMITOMO MITSUI BANKING CORP 3.4% GTD SNR 11/07/2024 USD	US865622BN30	2	1	31,004,170	37.50	+6,472,000
STATE STREET CORPORATION 1.746%-FRN SNR 06/02/26 USD	US857477BR39	3	2	16,297,000	51.18	-200,000
UDR INC 2.1% GTD SNR 15/06/2033 USD	US90265EAV20	2	1	56,583,500	10.21	+1,443,000
MASARIA INVESTMENTS. S.A.U. 5% GTD SNR SEC 15/09/24 EUR	XS1681770464	3	2	12,608,500	82.33	+155,000
CABLE ONDA S.A. 4.5% SNR 30/01/30	USP1926LAA37	2	1	36,679,200	28.06	-10,459,000
JPMORGAN CHASE & CO. 3.22%-FRN SNR 01/03/25 USD	US46647PAH91	2	1	321,451,169	0.45	-10,220,000
BRIGHTHOUSE FINL INC 3.7% GTD SNR 22/06/2027 USD	US10922NAC74	3	2	38,051,420	54.54	+146,000
ESSELUNGA S.P.A. 1.875% SNR 25/10/2027 EUR	XS170692256	3	2	14,720,600	73.37	-2,070,000
CORNERSTONE CHEMICAL CO 6.75% GTD 15/08/2024 USD	US21925AAE55	3	2	125,805,969	63.13	+2,277,000

Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	105,793,182,813	99,869,733,047	+5.93
BB	24,348,443,690	23,406,436,983	+4.02
B	17,971,721,263	16,936,676,111	+6.11
CCC or Below	15,475,573,315	14,697,067,117	+5.30