

Orbisa Corporate Market Spotlight

08 July 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	149,672,049,808	149,453,996,931	+0.15
Hotness Indicator 1	133,209,316,781	133,592,567,911	-0.29
Hotness Indicator 2	15,124,457,616	14,504,940,809	+4.27
Hotness Indicator 3	1,338,275,411	1,356,488,211	-1.34

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
SCIL IV LLC FRN SNR SEC 11/26	XS2401851485	62.90	2	10,892,800	+41.38
COMMONWEALTH BANK OF AUSTRALIA 2.296% SNR MTN 14/03/25 USD	US2027A0KH13	49.53	1	17,213,000	+35.61
AT HOME GROUP INC 4.875% GTD 15/07/2028 USD	US04650YAA82	81.77	1	32,728,900	+30.66
POSCO HOLDINGS INC 2.5% SNR 17/01/25	USY70750BV85	45.14	1	13,515,000	+29.60
UBS GROUP AG 0.625% SNR NPF 24/02/33 EUR	CH0595205532	41.34	1	94,781,097	+29.19
UNIFIN FINANCIERA SAB DE CV SO 9.875% GTD SNR 28/01/29 USD	USP9485MAC30	49.86	2	30,764,879	+16.80
CPI PROPERTY GROUP S.A. 1.625% SNR 23/04/2027 EUR	XS2069407786	23.13	1	59,607,226	+15.42
METROPOLITAN LIFE GLOBAL FUNDING I 2.4% SNR SEC 11/01/2032 USD	US59217GET22	19.62	1	117,575,300	+15.10
SOCIETE FONCIERE LYONNAISE 0.5% SNR 21/04/28	FR00140060E7	32.93	2	13,363,000	+14.12
HOAG MEMORIAL HOSPITAL PRESBYTERIAN3.803% BDS 15/07/52	US43371HAA14	14.94	1	76,313,730	+13.43

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
ING GROEP N.V. 4.625% SNR 06/01/2026 USD	USN4580HAA51	2	1	58,415,100	6.97	+3,229,000
PETROLEOS MEXICANOS 6.5% GTD SNR 02/06/2041 USD	US71654QAZ54	2	1	211,848,468	1.21	-4,085,000
NEMAK SAB DE CV 3.625% SNR 28/06/31	USP71340AD81	2	1	48,303,349	21.29	+4,474,000
NESTLE HOLDINGS INC 3.625% GTD SNR 24/09/28 USD	US641062AF17	2	1	165,493,890	15.90	+10,792,000
PRINCIPAL LIFE GLOBAL FUNDING II 0.5% SNR SEC 08/01/2024 USD	US74256LEJ44	2	1	59,593,340	3.83	+2,242,000
CATERPILLAR INC 4.3% SNR 15/05/2044 USD	US149123CD18	2	1	48,040,800	2.49	-7,000
BOEING CO 6.125% SNR 15/02/33	US097023AU94	2	1	69,832,285	5.06	+1,114,000
BOC AVIATION LTD 3% SNR MTN 11/09/2029 USD	US09681MAK45	2	1	62,950,000	61.12	+7,100,000
MCCORMICK & COMPANY INC 3.15% SNR 15/08/24	US579780AM94	2	1	111,862,350	2.02	-306,000
SIXTH STREET SPECIALTY LENDING INC 2.5% SNR 01/08/2026	US83012AAA79	2	1	14,076,050	50.19	-328,000

Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	99,831,501,235	100,016,226,935	-0.18
BB	21,864,165,063	21,724,525,082	+0.64
B	15,099,204,627	14,911,515,920	+1.26
CCC or Below	12,903,212,587	12,807,761,048	+0.75