

# Orbisa Corporate Market Spotlight

14 July 2022

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## On Loan Summary

Day on day summary of loan balances by fee band

	Loan Value (USD)	Loan Value Previous (USD)	DoD (%)
Total	152,199,915,120	150,900,769,954	+0.86
Hotness Indicator 1	135,236,228,834	134,291,834,833	+0.70
Hotness Indicator 2	15,502,684,846	15,146,215,529	+2.35
Hotness Indicator 3	1,461,001,441	1,462,719,592	-0.12

## Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
NORDSTROM INC 4.375% SNR 01/04/30	US655664AT70	63.25	2	118,258,327	+20.88
EXXON MOBIL CORPORATION 2.44% SNR 16/08/29	US30231GBE17	46.28	1	127,233,219	+15.90
VIRGINIA ELECTRIC & POWER CO 3.15% SNR 15/01/26	US927804FU35	18.89	1	130,753,447	+15.70
SHERWIN-WILLIAMS CO 2.9% SNR 15/03/2052	US824348BP04	30.46	1	126,413,339	+15.61
NORDSTROM INC 4% SNR 15/03/2027	US655664AS97	86.81	2	82,796,200	+15.17
INTEL CORP 3.4% SNR 25/03/2025	US458140BP43	40.53	1	224,691,048	+13.86
VANKE REAL ESTATE (HONG KONG) CO 3.15% GTD SNR 12/05/25 USD	XS2078641888	50.15	2	27,204,197	+13.38
SOFTBANK GROUP CORP 4% GTD SNR 20/04/2023 EUR	XS1811213781	87.58	2	56,649,199	+13.15
EMERSON ELECTRIC CO 2% SNR 21/12/2028	US291011BQ68	25.19	1	173,938,258	+13.01
BP CAP MKTS AMER INC 3.017% GTD SNR 16/01/27 USD	US10373QAV23	21.86	1	158,693,600	+12.96

## 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
NATURA COSMETICOS SA 4.125% GTD SNR 03/05/28 USD	USP7088CAC03	2	1	40,109,890	57.35	-277,000
KELLOGG COMPANY 4.3% SNR 15/05/2028	US487836BW75	2	1	159,915,320	0.94	-929,000
ARDAGH PACKAGING FINANCE PLC 2.125% GTD 15/08/2026 EUR	XS2036387525	2	1	65,829,920	5.33	+2,270,000
BRF SA 4.875% SNR 24/01/2030 USD	USP1905CJX94	2	1	30,415,240	5.69	+683,000
YANLORD LAND HK CO LTD 6.75% GTD SNR 23/04/23 USD	XS1809258210	3	2	66,254,977	50.40	-6,088,000
GOLDMAN SACHS GROUP INC 2.64%-FRN SNR 24/02/28 USD	US38141GZK39	2	1	688,668,638	0.27	+945,000
NESTLE HOLDINGS INC 3.625% GTD SNR 24/09/28 USD	US641062AF17	2	1	164,727,890	12.01	-7,115,000
JACKSON FINANCIAL INC 5.67% SNR 08/06/32	US46817MAS61	2	1	57,422,789	3.35	-7,694,000
TORONTO-DOMINION BANK 4.108% SNR MTN 08/06/27 USD	US89115A2C54	2	1	203,608,790	15.43	+1,581,000
CALUMET SPECIALTY PRODS PTNR/FIN CP8.125% GTD SNR 15/01/27 USD	US131477AV34	2	1	42,396,118	58.76	+16,714,000

## Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	101,938,655,683	101,153,974,785	+0.78
BB	22,149,896,350	21,858,732,179	+1.33
B	15,221,519,755	15,028,150,522	+1.29
CCC or Below	12,904,498,964	12,867,008,397	+0.29