

# Orbisa Corporate Market Spotlight

25 August 2022

For more information please contact [sales@orbisa.com](mailto: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	145,638,218,646	145,693,373,138	-0.04
Hotness Indicator 1	127,085,373,540	127,259,087,106	-0.14
Hotness Indicator 2	16,683,869,208	16,701,749,521	-0.11
Hotness Indicator 3	1,868,975,898	1,732,536,511	+7.88

## Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
SOCIETE FONCIERE LYONNAISE 0.5% SNR 21/04/28	FR00140060E7	57.18	1	16,963,000	+25.34
ZONCOLAN BIDCO S.P.A 4.875% SNR SEC 21/10/28 EUR	XS2394823418	42.16	2	12,466,230	+24.06
KEYCORP 4.789%-FRN SNR 01/06/33 USD	US49326EEN94	17.72	1	180,792,290	+15.57
3M COMPANY 2.25% SNR MTN 19/09/26 USD	US88579YAV39	26.40	1	71,735,510	+14.10
BNP PARIBAS 3.132%-FRN 20/01/2033 USD	US09659W2U76	33.89	1	289,059,446	+11.82
3M COMPANY 3.25% SNR 26/08/49	US88579YBK64	67.26	2	240,773,399	+11.36
BASF SE 0.25% SNR 05/06/2027 EUR	DE000A289DC9	67.13	1	45,585,999	+11.19
ADEVINTA ASA 3% GTD SNR SEC 15/11/27 EUR	XS2249894234	45.65	2	38,031,769	+11.03
INTACT FINANCIAL CORPORATION 3.765% SNR MTN 20/05/53 CAD	CA45823TAE60	19.04	1	185,110,475	+9.05
ZURICH FINANCE (IRELAND) DAC 1.875%-FRN GTD 17/09/50 EUR	XS2189970317	29.44	1	50,908,825	+8.83

## 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
ETSY INC 0.125% CNV SNR 01/09/27 USD	US29786AAL08	3	2	75,424,820	92.49	+1,624,000
NASDAQ INC 0.9% SNR 30/07/33	XS2369906644	2	1	40,385,019	25.90	+8,423,000
MACQUARIE GROUP LIMITED 5.108%-FRN SNR 09/08/26 USD	US55608KBF12	2	1	27,164,000	52.03	+5,914,000
CWT TRAVEL HOLDINGS INC 8.5% SNR 19/11/2026	US12670RAA23	3	2	48,705,462	19.03	+2,473,000
SUNCOR ENERGY INC 6.85% SNR 01/06/39	US86722TAB89	2	1	237,979,520	0.68	+669,000
DTE ENERGY CO 2.25% SNR 01/11/22	US233331BE67	2	1	151,183,699	11.86	+10,350,000
SANDS CHINA LTD 3.8% SNR 08/01/2026	US80007RAK14	2	1	159,515,697	8.00	-1,880,000
NEMAK SAB DE CV 3.625% SNR 28/06/31	USP71340AD81	2	1	45,836,349	19.51	+3,495,000
SCHWAB(CHARLES)CORP 0.9% SNR 11/03/2026	US808513BF16	2	1	168,325,649	0.83	-3,656,000
GLOBAL PAYMENTS INC 2.65% SNR 15/02/25	US37940XAA00	2	1	301,620,079	0.40	+159,000

## Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	97,086,322,054	96,942,370,009	+0.15
BB	21,115,398,996	21,103,874,402	+0.05
B	15,182,794,825	15,268,328,020	-0.56
CCC or Below	12,258,579,355	12,383,760,774	-1.01



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