

# Orbisa Corporate Market Spotlight

16 September 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	144,987,693,680	145,916,674,045	-0.64
Hotness Indicator 1	126,871,923,807	127,780,530,822	-0.71
Hotness Indicator 2	16,121,559,243	16,054,316,027	+0.42
Hotness Indicator 3	1,994,210,630	2,081,827,197	-4.21

## Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
WESTERN GLOBAL AIRLINES LLC 10.375% SNR 15/08/2025 USD	US958278AA10	59.77	1	40,742,149	+28.07
ABJA INVESTMENT CO PTE 5.45% SNR 24/01/2028 USD	XS1753595328	49.71	1	80,565,546	+16.20
CIFI HOLDINGS GROUP CO LIMITED 6.55% SNR 28/03/24	XS1969792800	39.68	2	48,569,247	+14.65
CORPORACION NACIONAL DEL COBRE 3.75% SNR 15/01/2031 USD	USP3143NBK92	57.39	2	113,270,632	+14.29
JSW HYDRO ENERGY LIMITED 4.125% SNR SEC 18/05/31 USD	USY4S71YAA27	50.90	1	82,399,555	+14.23
SOFTBANK GROUP CORP 5.125% SNR 19/09/2027 USD	XS1684384867	49.59	2	15,366,000	+13.85
AT HOME GROUP INC 4.875% GTD 15/07/2028 USD	US04650YAA82	78.18	2	31,346,250	+12.70
FINANCE OF AMERICA FUNDING LLC 7.875% SNR 15/11/25	US317386AA83	43.91	2	49,366,884	+12.31
AMAZON COM INC 3.45% SNR 13/04/29	US023135CG91	28.70	1	170,185,719	+12.25
SOCIETE GENERALE 2.625% LT2 27/02/2025 EUR	XS1195574881	44.19	1	72,871,998	+11.53

## 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
PACCAR FINANCIAL CORP 3.55% SNR MTN 11/08/25 USD	US69371RR993	2	1	102,137,498	7.77	+6,225,000
PHILIP MORRIS INTERNATIONAL INC 3.125% SNR 02/03/28	US718172CE76	2	1	58,103,100	86.49	+2,344,000
PETROLEOS MEXICANOS 6.5% GTD SNR 02/06/2041 USD	US71654QAZ54	2	1	204,288,828	3.43	+3,834,000
BAUSCH HEALTH COMPANIES INC 5% SNR 30/01/2028	US071734AH05	2	1	188,612,480	7.84	-9,034,000
BRAND ENERGY & INFRASTRU SVCS INC 8.5% SNR 15/07/2025	US10524PAB67	2	1	57,159,300	70.51	+2,183,000
UNITED STATES STEEL CORP 6.65% SNR 01/06/37	US912909AD03	2	1	26,552,000	49.81	-2,409,000
VALERO ENERGY CORP 3.4% SNR 15/09/2026	US91913YAU47	2	1	112,212,540	6.22	+4,291,000
ST MARYS CEMENT INC 5.75% GTD SNR 28/01/27 USD	USC86068AA80	2	1	34,246,000	26.80	-1,586,000
VANKE REAL ESTATE (HONG KONG) CO 3.5% SNR MTN 12/11/2029 USD	XS2078642183	3	2	13,195,000	46.80	-700,000
COOPERATIEVE RABOBANK UA 4.375% GTD SUB 04/08/25 USD	US21684AAC09	2	1	265,126,717	0.51	-850,000

## Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	98,603,838,881	99,292,931,735	-0.69
BB	20,637,832,044	20,696,665,326	-0.28
B	14,047,735,024	14,129,028,720	-0.58
CCC or Below	11,709,140,402	11,815,483,077	-0.90