

Orbisa Corporate Market Spotlight

25 October 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	133,920,910,230	133,307,271,577	+0.46
Hotness Indicator 1	116,196,598,943	115,884,098,543	+0.27
Hotness Indicator 2	15,654,085,244	15,311,131,560	+2.24
Hotness Indicator 3	2,070,226,044	2,112,041,474	-1.98

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
WESTPAC BANKING CORPORATION 4.043% SNR 26/08/27	US961214FC22	82.66	2	52,593,699	+37.82
SOCIETE GENERALE 8%-FRN PERP 'REGS'	USF43628B413	45.80	1	76,871,600	+32.78
TORONTO-DOMINION BANK 1.45% SNR MTN 10/01/25 USD	US89114TZL96	58.82	2	97,688,716	+23.45
7-ELEVEN INC 1.3% SNR 10/02/2028	US817826AD20	51.08	1	162,804,248	+19.46
KEB HANA BANK 3.25% SNR MTN 30/03/27 USD	US48723TAC53	39.43	1	36,112,598	+19.39
UNIBAIL-RODAMCO-WESTFIELD 1% SNR EMTN 27/02/2027 EUR	FR0013405032	77.17	1	31,876,999	+15.36
PRICOA GLOBAL FUNDING I 3.45% SNR SEC 01/09/23 USD	US741531FA00	82.64	2	21,223,410	+13.90
WEBUILD SPA 1.75% SNR 26/10/2024 EUR	XS1707063589	45.92	2	19,008,700	+13.56
BOUYGUES 2.25% SNR 29/06/2029 EUR	FR001400AJX2	40.81	1	37,979,999	+12.34
HSBC USA INC 3.5% SNR 23/06/2024 USD	US40434CAD74	16.47	1	71,030,000	+10.83

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
DSV FINANCE B.V 0.875% GTD SNR 17/09/36 EUR	XS2387735470	2	1	31,207,999	8.50	+1,000,000
ALMIRRAL S.A. 2.125% GTD SNR 30/09/26 EUR	XS2388162385	3	2	15,153,919	62.27	-60,000
MONDELEZ INTL INC 1.375% SNR 17/03/2041 EUR	XS2312723302	2	1	28,030,000	33.24	+4,467,000
COCA-COLA FEMSA S.A.B. DE C.V. 5.25% GTD SNR 26/11/43 USD	US191241AF58	2	1	118,058,800	10.99	+2,916,000
UNITED OVERSEAS BANK LTD 3.75%-FRN LT2 15/04/29 USD	US91127LAC46	2	1	55,242,580	7.24	-1,450,000
TAKKO LUXEMBOURG 2 S.C.A. 5.375% GTD 15/11/2023 EUR	XS1710653137	3	2	5,983,900	61.06	+1,854,000
CITIGROUP INC 3.375% SNR 01/03/2023 USD	US172967GL98	2	1	9,825,600	22.89	-211,000
US BANCORP 5.3% D.REP.1/25 PR.J DL 1	US902973AZ90	2	1	162,595,560	7.24	+5,902,000
MURPHY OIL CORP 5.75% SNR 15/08/25	US626717AJ13	2	1	97,360,495	8.14	+3,689,000
SCHWAB(CHARLES)CORP 3.2% SNR 02/03/2027	US808513AQ89	2	1	61,289,228	3.64	-9,575,000

Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	89,185,955,006	89,067,833,590	+0.13
BB	20,601,836,166	20,295,162,287	+1.51
B	13,707,389,942	13,588,638,955	+0.87
CCC or Below	10,427,350,529	10,357,285,237	+0.68