

# Orbisa Corporate Market Spotlight

28 October 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	138,845,423,915	135,315,118,963	+2.61
Hotness Indicator 1	120,897,081,695	117,584,926,040	+2.82
Hotness Indicator 2	15,850,750,308	15,655,685,486	+1.25
Hotness Indicator 3	2,097,591,911	2,074,507,437	+1.11

## Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
INTERNATIONAL BUS MACH CORP 7.125% DEB 01/12/2096 USD	US459200AP64	44.52	1	4,245,740	+31.67
LAM RESEARCH CORP 4.875% SNR 15/03/49	US512807AT55	53.13	1	73,569,578	+23.07
LINK FINANCE (CAYMAN) 2009 LIMITED 2.75% GTD SNR 19/01/32 USD	XS2417084030	56.59	2	39,939,998	+20.00
KROGER CO 1.7% SNR 15/01/2031	US001044DQ10	39.11	1	103,729,598	+18.41
ISTAR INC 4.25% SNR 01/08/25	US45031UCG40	34.59	1	122,896,250	+18.07
DEUTSCHE BAHN FINANCE GMBH (BERLIN) 1.375% GTD SNR 28/03/31 EUR	XS1885608817	66.29	2	30,313,000	+16.82
SOCIETE FONCIERE LYONNAISE 0.5% SNR 21/04/28	FR00140060E7	68.93	1	16,248,000	+16.42
KLEPIERRE 1.875% SNR 19/02/2026 EUR	FR0013121753	65.05	1	25,825,500	+16.07
CAPITAL ONE FINANCIAL CORP 5.247%-FRN SNR 26/07/30 USD	US14040HCV50	16.20	1	169,329,350	+13.93
CREDIT SUISSE AG 6.5% LT2 08/08/23	XS0957135212	59.29	2	98,695,300	+13.53

## 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
ALMIRRAL S.A. 2.125% GTD SNR 30/09/26 EUR	XS2388162385	3	2	15,856,799	61.51	+18,000
SUPERIOR INDUSTRIES INTERNATIONAL 6% SNR 15/06/2025	XS1577958058	3	2	6,400,000	21.88	-500,000
UNITED OVERSEAS BANK LTD 3.75%-FRN LT2 15/04/29 USD	US91127LAC46	2	1	54,942,580	6.73	-300,000
COCA-COLA FEMSA S.A.B. DE C.V. 5.25% GTD SNR 26/11/43 USD	US191241AF58	2	1	116,708,800	10.48	-750,000
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	9,814,600	23.22	+284,000
BANQUE POPULAIRE CAISSE D'EPARGNE 4.75% SNR 19/07/27	US05578AE465	2	1	77,123,050	33.87	+6,088,000
SANDS CHINA LTD 3.1% SNR 08/03/2029	US80007RAQ83	2	1	103,028,447	10.35	-1,325,000
ECOPETROL SA 5.875% SNR 28/05/45	US279158AJ82	2	1	310,844,379	7.64	+3,313,000
GLENCORE FUNDING LLC 4.875% GTD SNR 12/03/29 USD	US378272AV04	2	1	58,566,529	23.12	-998,000

## Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	92,945,120,935	89,966,293,694	+3.31
BB	21,109,756,538	20,989,109,349	+0.57
B	14,238,902,043	14,095,655,339	+1.02
CCC or Below	10,551,644,399	10,265,993,827	+2.78