

Orbisa Corporate Market Spotlight

22 November 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	143,596,643,488	144,707,616,802	-0.77
Hotness Indicator 1	123,621,590,155	124,591,772,853	-0.78
Hotness Indicator 2	16,091,269,644	16,301,589,478	-1.29
Hotness Indicator 3	3,883,783,688	3,814,254,472	+1.82

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
BELO CORP 7.75% DEB 01/06/27	US080555AE54	40.67	1	35,118,600	+20.39
CSN RESOURCES SA 5.875% GTD SNR 08/04/32 USD	USL21779AK60	42.33	2	23,048,999	+19.91
SUMITOMO MITSUI TRUST BANK LTD 2.8% SNR MTN 10/03/2027 USD	US86563VBA61	21.19	2	27,425,000	+17.90
BAIDU INC 4.125% SNR 30/06/25	US056752AG38	24.89	3	26,946,359	+15.05
TELECOM ITALIA FINANCE SA 7.75% GTD SNR 24/01/33 EUR	XS0161100515	59.26	1	61,402,549	+13.07
ASB BANK LIMITED 1.625% SNR MTN 22/10/26 USD	US00216LAD55	53.01	1	17,778,748	+11.81
BALL CORP 4.375% GTD SNR 15/12/23 EUR	XS1330978567	27.35	1	42,782,300	+11.52
S&P GLOBAL INC 4.75% GTD SNR 01/08/28 USD	US78409VAY02	12.88	1	179,416,050	+11.13
PNC FINANCIAL SERVICES GROUP 2.2% SNR 01/11/2024	US693475AY16	13.81	1	120,320,438	+10.34
COOPER STANDARD AUTO 5.625% GTD SNR 15/11/26 USD	US216762AF11	29.64	3	39,983,070	+9.99

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
PTTEP TREASURY CENTER COMPANY LTD 3.903% GTD SNR 06/12/59 USD	USY7150MAE76	2	1	182,407,000	53.85	-5,936,000
HUARONG FIN. 19 3.75% GTD SNR 29/05/24 USD	XS2001732101	2	1	108,681,556	15.90	+10,535,000
YALE UNIVERSITY 2.402% SNR 15/04/50	US98459LAC72	2	1	43,062,000	12.18	+190,000
ANGLO AMERICAN CAPITAL 4.75% GTD SNR 16/03/52 USD	US034863BC34	2	1	108,375,829	48.82	-150,000
CHEVRON U.S.A. INC 6% GTD SNR 01/03/41	US166756AT36	2	1	86,438,500	1.74	+460,000
SANDS CHINA LTD 3.8% SNR 08/01/2026	US80007RAK14	2	1	162,764,447	17.93	+8,498,000
ASTRAZENECA 3% SNR 28/05/2051	US046353AZ13	2	1	166,124,099	15.40	+13,645,000
STANDARD CHARTERED PLC 1.822% SNR 23/11/2025 USD	USG84228EW42	2	1	14,000,000	13.07	+600,000
VALEO SE 1.625% SNR 18/03/2026 EUR	FR0013139482	3	2	26,020,999	58.41	+4,100,000
DBS GROUP HLDGS LTD 1.169% SNR MTN 22/11/24 USD	US24023KAH14	2	1	6,385,000	27.96	+400,000

Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	97,304,917,443	98,027,295,352	-0.74
BB	21,303,784,067	21,453,779,492	-0.70
B	14,676,246,609	14,830,091,561	-1.04
CCC or Below	10,320,647,390	10,396,450,397	-0.73