

# Orbisa Corporate Market Spotlight

24 June 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	149,033,005,806	149,085,375,751	-0.04
Hotness Indicator 1	133,156,794,990	133,057,950,244	+0.07
Hotness Indicator 2	14,373,749,722	14,539,724,537	-1.14
Hotness Indicator 3	1,502,461,095	1,487,700,969	+0.99

## Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
NTPC LTD 4.25% SNR MTN 26/02/26 USD	XS1372846003	46.55	1	27,422,499	+25.88
PEACH PROPERTY FINANCE GMBH 4.375% GTD SNR 15/11/25 EUR	XS2247301794	30.67	2	43,843,079	+25.13
CORPORACION NACIONAL DEL COBRE 3.75% SNR 15/01/2031 USD	USP3143NBK92	48.55	2	88,063,322	+24.85
MCDONALD'S CORPORATION 1.6% SNR MTN 15/03/2031 EUR	XS1963745234	50.36	1	24,026,500	+21.59
LLOYDS BANKING GROUP 1.5% SNR EMTN 12/09/27 EUR	XS1681050610	49.71	1	93,344,338	+18.81
UNIBAIL-RODAMCO-WESTFIELD 1.75% GTD SNR 27/02/34 EUR	FR0013405040	87.83	1	49,754,998	+18.39
APPLE INC 1.7% SNR 05/08/2031	US037833EJ59	58.09	1	146,971,799	+17.31
DEUTSCHE BANK AG 7.5%-FRN PERP	US251525AN16	63.94	2	85,381,000	+16.86
TOTALENERGIES CAPITAL INTERNATIONA 0.952% GTD SNR 18/05/31 EUR	XS2176605306	16.64	1	53,474,997	+14.73
MOSS CREEK RESOURCES HOLDINGS INC 7.5% SNR 15/01/2026	US61965RAA32	35.02	1	107,794,598	+14.24

## 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
USAA CAPITAL CORP 3.375% SNR MTN 01/05/25 USD	US90327QD891	2	1	31,160,080	5.82	+150,000
COMMONWEALTH BANK OF AUSTRALIA 2.296% SNR MTN 14/03/25 USD	US2027A0KH13	2	1	15,885,000	11.91	+1,465,000
CALLON PETROLEUM CO 8% GTD SNR 01/08/28	US13123XBD30	3	2	186,186,846	51.45	+3,734,000
BMW FINANCE NV 2.4% GTD SNR 14/08/2024 USD	US05600LAB27	2	1	28,808,000	37.27	+807,000
MELCO RESORTS FINANCE LIMITED 5.25% SNR 26/04/2026 USD	US58547DAB55	3	2	19,139,200	22.49	-756,000
BAIDU INC 4.875% SNR 14/11/2028 USD	US056752AN88	2	1	63,123,105	19.69	+4,122,000
CARVANA CO 10.25% GTD SNR 01/05/30 USD	US146869AJ18	3	2	202,532,388	68.00	+1,230,000
HELLA GMBH & CO. KGAA 0.5% SNR 26/01/2027	XS2047479469	3	2	13,605,950	57.59	+879,000
BRIGHTHOUSE FINL INC 3.7% GTD SNR 22/06/2027 USD	US10922NAC74	3	2	38,038,420	57.47	+938,000
CORNERSTONE CHEMICAL CO 6.75% GTD 15/08/2024 USD	US21925AAE55	3	2	127,202,169	60.36	-766,000

## Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	97,782,656,332	97,119,912,379	+0.68
BB	21,797,238,164	22,106,187,015	-1.40
B	15,745,720,743	16,029,344,829	-1.77
CCC or Below	13,715,485,098	13,837,695,966	-0.88