

Orbisa Corporate Market Spotlight

27 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	149,440,223,943	149,033,005,806	+0.27
Hotness Indicator 1	133,312,052,750	133,156,794,990	+0.12
Hotness Indicator 2	14,568,560,131	14,373,749,722	+1.36
Hotness Indicator 3	1,559,611,063	1,502,461,095	+3.80

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
COMMONWEALTH BANK OF AUSTRALIA 2.296% SNR MTN 14/03/25 USD	US2027A0KH13	50.99	1	15,885,000	+39.08
BAYTEX ENERGY CORP 8.75% GTD SNR 01/04/27 USD	US07317QAH83	44.36	1	100,895,550	+20.83
CANADA HOUSING TRUST NO 1 2.15% GTD SNR 15/12/31	CA13509PHZ95	45.69	1	619,038,000	+20.42
ING BANK NV 0.5%-FRN GTD 17/02/2027 EUR	XS2445188423	62.97	1	72,099,999	+19.66
EQUITABLE FINANCIAL LIFE GLOBAL FUN1.75% SNR SEC 15/11/30 USD	US29449WAD92	37.73	1	25,678,897	+18.52
BANCO BILBAO VIZCAYA ARGENTARIA SA 0.875%-FRN 14/01/2029 EUR	XS2430998893	61.14	1	57,568,997	+17.37
UBS AG LONDON 0.45% SNR 09/02/24	US902674YB01	19.88	1	77,741,999	+16.76
CREDIT SUISSE GROUP 9.75% NTS PERP	USH3698DDQ46	24.97	2	66,066,229	+15.72
ANTOFAGASTA 5.625% SNR 13/05/32	USG0399BAA55	45.14	2	21,884,497	+15.68
VICTORS MERGER CORPORATION 6.375% SNR 15/05/29	US92641PAA49	46.31	1	52,762,592	+14.89

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
HELLA GMBH & CO. KGAA 0.5% SNR 26/01/2027	XS2047479469	3	2	13,605,950	68.61	+2,179,000
USAA CAPITAL CORP 3.375% SNR MTN 01/05/25 USD	US90327QD891	2	1	31,160,080	5.82	-314,000
SINOPEC GROUP OVERSEAS DEV 2018 LTD2.3% GTD SNR 08/01/2031 USD	USG82016AS83	3	2	101,876,909	30.58	-582,000
BMW FINANCE NV 2.4% GTD SNR 14/08/2024 USD	US05600LAB27	2	1	28,808,000	35.80	-3,171,000
BAIDU INC 4.875% SNR 14/11/2028 USD	US056752AN88	2	1	62,713,105	18.98	+2,610,000
SSE PLC 3.125%-FRN SUB PERP EUR	XS2195190520	3	2	62,554,280	54.01	-776,000
TOYOTA MOTOR CREDIT CORP 0.4% SNR MTN 06/04/2023 USD	US89236TJD81	2	1	166,236,250	11.44	+4,522,000
NATIONAL CINEMEDIA LLC 5.875% SNR SEC 15/04/28 USD	US63530QAJ85	3	2	59,409,310	71.07	-5,107,000
AMERICAN AIRLINES INC 3.375% A/BKD 01/04/2010 USD	US023770AA81	2	1	267,735,030	2.90	+1,075,000
AMEREN CORP 1.95% SNR 15/03/27	US023608AL60	2	1	103,057,239	1.47	-424,000

Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	98,336,477,152	97,782,656,332	+0.57
BB	21,880,407,477	21,797,238,164	+0.38
B	15,621,169,545	15,804,638,810	-1.16
CCC or Below	13,607,825,176	13,656,567,031	-0.36



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