

Orbisa Corporate Market Spotlight

29 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	146,166,724,900	148,320,776,057	-1.45
Hotness Indicator 1	130,002,862,532	132,300,925,407	-1.74
Hotness Indicator 2	14,553,656,268	14,387,728,577	+1.15
Hotness Indicator 3	1,610,206,100	1,632,122,073	-1.34

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
AT&T INC 2.875%-FRN SNR PERP EUR	XS2114413565	42.35	1	502,689,000	+39.41
VICTORS MERGER CORPORATION 6.375% SNR 15/05/29	US92641PAA49	49.32	2	52,813,592	+18.58
AMERICAN HONDA FINANCE CORPORATION 1.95% SNR MTN 10/05/23 USD	US02665WDH16	35.10	1	51,265,309	+16.78
UNIBAIL-RODAMCO-WESTFIELD 1% SNR EMTN 14/03/2025 EUR	XS1218319702	38.24	1	32,389,929	+15.04
CROWN EUROPEAN HOLDINGS SA 2.875% GTD SNR 01/02/26 EUR	XS1758723883	24.41	1	51,244,880	+14.88
ST MARYS CEMENT INC 5.75% GTD SNR 28/01/27 USD	USC86068AA80	43.65	1	22,192,000	+14.86
SUN HUNG KAI PROPERTIES(CAPTL MKT) 3.75% GTD SNR 25/02/29 USD	XS1955077596	50.00	2	19,008,997	+13.32
WALGREENS BOOTS ALLIANCE INC 4.1% SNR 15/04/2050	US931427AT57	40.06	1	122,580,544	+12.31
NGL ENERGY PARTNERS LP 7.5% GTD SNR 01/11/2023 USD	US62913TAJ16	62.98	2	83,200,999	+12.05
PFLIEDERER GMBH FRN GTD SNR SEC 04/2026 EUR	XS2333302052	72.09	2	12,120,150	+11.35

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	60.32	+1,221,000
SOUTHERN CALIFORNIA EDISON CO 4.2% 1MTG 01/06/25	US842400HP13	2	1	53,475,650	19.44	+2,765,000
BMW FINANCE NV 2.4% GTD SNR 14/08/2024 USD	US05600LAB27	2	1	28,811,000	35.28	+234,000
BAIDU INC 4.875% SNR 14/11/2028 USD	US056752AN88	2	1	62,741,105	18.98	+4,100,000
BED BATH AND BEYOND 5.165% SNR 01/08/2044 USD	US075896AC47	2	1	104,766,431	20.52	+2,948,000
TOYOTA MOTOR CREDIT CORP 0.4% SNR MTN 06/04/2023 USD	US89236TJD81	2	1	166,286,250	11.50	+4,548,000
CORPORACION FINANCIERA DE DESAROLLO 4% SNR 28/09/27	USP3R94GAY57	2	1	67,155,499	4.02	-3,229,000
PETROLEOS MEXICANOS 5.5% GTD SNR 27/06/2044 USD	US71654QBE17	2	1	40,453,999	53.10	+6,315,000
BRISTOL-MYERS SQUIBB CO 2.75% SNR 15/02/23	US110122CY24	2	1	18,918,000	19.68	+2,383,000
TORONTO-DOMINION BANK 4.108% SNR MTN 08/06/27 USD	US89115A2C54	2	1	182,969,650	17.43	-5,574,000

Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	96,495,565,296	97,513,931,598	-1.04
BB	21,186,662,485	21,790,626,270	-2.77
B	15,179,864,490	15,554,004,873	-2.41
CCC or Below	13,310,222,840	13,467,844,656	-1.17