

# Orbisa Corporate Market Spotlight

30 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	146,234,844,874	146,166,724,900	+0.05
Hotness Indicator 1	130,187,888,657	130,002,862,532	+0.14
Hotness Indicator 2	14,625,106,322	14,553,656,268	+0.49
Hotness Indicator 3	1,421,849,894	1,610,206,100	-11.70

## Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
MARS INC DEL 3.95% GTD SNR 01/04/49 USD	US571676AF22	72.30	1	96,645,248	+39.32
AT HOME GROUP INC 4.875% GTD 15/07/2028 USD	US04650YAA82	86.19	1	30,522,700	+17.17
BANCO SANTANDER SA 3.496% SNR NPF 24/03/25 USD	US05964HAP01	35.17	1	138,706,000	+15.34
CVS HEALTH CORPORATION 4.1% SNR 25/03/2025	US126650CW89	16.76	1	150,372,415	+14.94
ANTOFAGASTA 5.625% SNR 13/05/32	USG0399BAA55	59.71	2	21,384,497	+13.52
ADLER REAL ESTATE AG 1.875% SNR 27/04/2023 EUR	XS1713464441	62.66	2	39,416,998	+12.64
STANDARD CHARTERED PLC 4.05% SNR 12/04/2026 USD	US853254AZ38	29.57	1	77,818,500	+11.94
NESTLE HOLDINGS INC 2.625% GTD SNR 14/09/51 USD	US641062AZ70	60.14	1	28,872,498	+11.43
SOFTBANK GROUP CORP 5.25% GTD SNR 06/07/31 USD	XS2361253607	56.69	1	146,840,970	+10.96
MOSS CREEK RESOURCES HOLDINGS INC 7.5% SNR 15/01/2026	US61965RAA32	37.73	1	105,244,848	+10.94

## 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
NORDEX SE 6.5% GTD SNR 01/02/2023 EUR	XS1713474168	3	2	15,812,658	33.31	+1,000,000
CVS HEALTH CORPORATION 6.25% SNR 01/06/27	US126650BJ87	2	1	43,139,230	2.24	+344,000
AMERICAN HONDA FINANCE CORPORATION 0.4% SNR MTN 21/10/2022 USD	US02665WDR97	2	1	61,373,800	3.40	+703,000
SOUTHERN CALIFORNIA EDISON CO 4.2% 1MTG 01/06/25	US842400HP13	2	1	53,475,650	19.44	+2,558,000
BMW FINANCE NV 2.4% GTD SNR 14/08/2024 USD	US05600LAB27	2	1	28,811,000	35.12	+187,000
MINITUBISHI UFJ FINANCIAL GROUP INC 2.048% SNR 17/07/30	US606822BU78	2	1	310,032,429	5.75	+8,807,000
BAIDU INC 4.875% SNR 14/11/2028 USD	US056752AN88	2	1	62,541,105	19.04	+4,100,000
AUTONATION INC FLA 3.85% SNR 01/03/32	US05329RAA14	2	1	252,031,140	6.21	+4,417,000
ENTERPRISE PRODS OPER LLC DISC 3.9% GTD SNR 15/02/2024 USD	US29379VBB80	2	1	200,781,549	0.51	-676,000
CORPORACION FINANCIERA DE DESAROLLO 2.4% SNR 28/09/27	USP3R94GAY57	2	1	67,155,499	4.02	-1,329,000

## Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	97,419,849,037	96,495,565,296	+0.96
BB	20,806,247,288	21,195,587,978	-1.84
B	14,840,841,693	15,170,938,997	-2.18
CCC or Below	13,173,464,370	13,310,222,840	-1.03