

# Orbisa Corporate Market Spotlight

04 August 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	154,050,135,638	153,681,113,045	+0.24
Hotness Indicator 1	135,347,700,992	135,317,038,133	+0.02
Hotness Indicator 2	17,072,403,136	16,723,843,202	+2.08
Hotness Indicator 3	1,630,031,510	1,640,231,710	-0.62

## Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
COLGATE-PALMOLIVE CO 4% SNR MTN 15/08/2045 USD/H	US19416QEJ58	45.03	1	44,860,298	+39.55
ETSY INC 0.125% CNV SNR 01/09/27 USD	US29786AAL08	92.80	2	64,462,820	+26.56
VICTORIA 3.75% GTD 15/03/2028 EUR	XS2315945829	53.21	2	17,183,090	+24.82
NATWEST GROUP PLC 5.516%-FRN SNR 30/09/28 USD	US639057AF59	30.83	1	151,266,499	+23.07
STANDARD CHARTERED PLC 4.3% SUB 19/02/27	US853254BF64	77.12	1	41,812,580	+20.11
UNIVISION COMMUNICATIONS INC 7.375% SNR 30/06/30	US914906AX08	39.49	1	131,992,545	+14.72
MORGAN STANLEY 4.889%-FRN SNR 20/07/33 USD	US61747YEU55	30.80	1	325,874,127	+13.19
WEYERHAEUSER COMPANY 4% SNR 09/03/2052	US962166CB89	32.28	1	94,760,788	+12.78
RITE AID CORP 8% GTD SNR SEC 15/11/26 USD	US767754CL62	48.70	2	178,045,720	+12.71
PHILIP MORRIS INTERNATIONAL INC 3.125% SNR 02/03/28	US718172CE76	69.77	1	56,432,600	+12.50

## 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
COUNTRY GARDEN HLDGS CO LTD 7.25% SNR 08/04/26	XS1974522937	3	2	158,224,207	4.25	+3,522,000
DELTA AIR LINES INC 7% SNR SEC 01/05/25	US247361ZX93	2	1	229,053,582	9.54	+2,980,500
ENBRIDGE INC 6.25%-FRN SUB 01/03/78 USD	US29250NAW56	2	1	212,969,620	0.71	+1,154,000
ELECTRICITE DE FRANCE 4.875% SNR 22/01/44	USF2893TAK28	2	1	118,530,000	1.56	-749,000
PUBLIC SERVICE CO OF COLORADO 1.875% 1MTG 15/06/2031 USD	US744448CV12	2	1	145,312,449	1.23	-616,000
DEUTSCHE LUFTHANSA AG 0.25% SNR 06/09/24	XS2049726990	3	2	16,235,960	68.72	+1,710,000
NATURA & CO LUXEMBOURG HOLDINGS S.A.6% GTD SNR 19/04/2029 USD	USL6S52VAA02	3	2	29,464,809	73.13	-2,751,000
KAPLA HOLDING SAS (KILOUTOU) FRN GTD SNR SEC 12/2026 EUR	XS2010033269	3	2	9,063,350	91.97	-1,100,000
CEC ENTERTAINMENT 6.75% SNR SEC 01/05/26 USD	US125137AC31	2	1	126,224,369	6.65	-1,532,000
WESTPAC BANKING CORPORATION 3.133% LT2 18/11/41	US961214EY50	2	1	330,232,947	11.70	+2,010,000

## Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	102,650,636,530	102,877,015,517	-0.22
BB	22,974,343,318	22,649,584,175	+1.43
B	15,851,667,909	15,687,995,921	+1.04
CCC or Below	12,590,337,754	12,482,105,792	+0.87