

# Orbisa Corporate Market Spotlight

26 August 2022

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## On Loan Summary

Day on day summary of loan balances by fee band

	Loan Value (USD)	Loan Value Previous (USD)	DoD (%)
Total	146,264,767,565	145,638,218,646	+0.43
Hotness Indicator 1	127,816,246,488	127,085,373,540	+0.58
Hotness Indicator 2	16,541,412,280	16,683,869,208	-0.85
Hotness Indicator 3	1,907,108,796	1,868,975,898	+2.04

## Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
RINGCENTRAL INC 0% CNV SNR 15/03/26	US76680RAH03	26.27	1	72,877,200	+18.45
METROPOLITAN LIFE GLOBAL FUNDING I 0.95% SNR MTN 02/07/25 USD	US59217GEJ40	41.87	1	63,478,400	+17.09
GOLDSTORY SAS 5.375% SNR SEC 01/03/26 EUR	XS2294854745	40.52	2	27,919,770	+10.07
TMNL HOLDING B.V 3.75% GTD 15/01/2029 EUR	XS2417090789	43.83	1	57,127,988	+9.93
CENTRAL PLAZA DEVELOPMENT LIMITED 3.85% GTD SNR 14/07/25 USD	XS2098096568	26.89	1	23,430,000	+9.92
LIFEPOINT HEALTH INC 9.75% SNR 01/12/26	US53219LAR06	33.11	1	368,356,129	+9.88
TENCENT HOLDINGS LIMITED 2.985% SNR MTN 19/01/23 USD	US88032XAE40	24.82	1	18,067,720	+9.17
ITAU UNIBANCO HLDG SA CAYMAN BRANCH 3.25% SNR MTN 24/01/25 USD	US46556KAB26	44.08	2	12,745,000	+8.77
SIEMENS FINANCIERINGSMMAATSCHAPPIJ 0.125% GTD SNR 05/09/29 EUR	XS2049616621	33.48	1	54,163,258	+8.42
TELEFONICA EMISIONES SAU 1.93% GTD SNR 17/10/31 EUR	XS1505554771	36.50	1	23,835,000	+8.39

## 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
ETSY INC 0.125% CNV SNR 01/09/27 USD	US29786AAL08	3	2	78,324,750	88.76	+2,675,000
MACQUARIE GROUP LIMITED 5.108%-FRN SNR 09/08/26 USD	US55608KBF12	2	1	20,493,000	35.44	-1,456,000
BECTON DICKINSON & CO 4.685% SNR 15/12/2044 USD	US075887BG35	2	1	261,565,250	5.63	-516,000
NASDAQ INC 0.9% SNR 30/07/33	XS2369906644	2	1	41,185,019	25.40	+8,423,000
BRISTOL-MYERS SQUIBB CO 2.75% SNR 15/02/23	US110122CY24	2	1	17,907,000	7.72	+778,000
CHEVRON CORPORATION 1.995% SNR 11/05/27	US166764BX70	2	1	128,197,389	1.17	-16,705,000
CWT TRAVEL HOLDINGS INC 8.5% SNR 19/11/2026	US12670RAA23	3	2	47,357,462	19.57	+2,473,000
SUNCOR ENERGY INC 6.85% SNR 01/06/39	US86722TAB89	2	1	237,909,520	0.65	+104,000
COUNTRY GARDEN HLDGS CO LTD 8% GTD SNR 27/01/2024 USD	XS1880442717	3	2	46,979,046	32.18	+3,308,000
BROOKFIELD FIN INC 4.7% GTD SNR 20/09/2047 USD	US11271LAB80	2	1	156,171,929	0.88	-56,000

## Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	97,624,835,759	97,086,322,054	+0.55
BB	21,092,722,069	21,115,398,996	-0.11
B	15,262,249,406	15,182,794,825	+0.52
CCC or Below	12,300,913,110	12,258,579,355	+0.35