

# Orbisa Corporate Market Spotlight

02 June 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	161,428,365,383	160,292,743,533	+0.71
Hotness Indicator 1	144,551,693,852	143,333,537,755	+0.85
Hotness Indicator 2	15,794,609,158	15,886,770,443	-0.58
Hotness Indicator 3	1,082,062,374	1,072,435,335	+0.90

## Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
AMERICAN AIRLINES GROUP INC 5% GTD SNR 01/06/22	US02376RAC60	98.63	2	23,131,830	+58.26
MURPHY OIL CORP 6.875% SNR 15/08/24	US626717AH56	78.97	2	11,178,699	+23.78
CLOROX CO 4.6% SNR 01/05/2032	US189054AZ21	24.94	1	85,805,449	+19.71
APPLE INC 1.7% SNR 05/08/2031	US037833EJ59	51.35	1	138,432,599	+17.88
JPMORGAN CHASE & CO. FRN SNR 04/2027	US46647PCF18	32.56	1	54,417,000	+17.64
JAMES HARDIE INTL FINANCE DAC 3.625% GTD SNR 01/10/26 EUR	XS1888221261	31.09	1	39,203,080	+17.44
ONCOR ELECTRIC DELIVERY CO 4.15% SNR SEC 01/06/32 USD	US68233JCE29	29.31	1	70,042,040	+16.64
AT&T INC 3.5% SNR 01/02/2061	US00206RKF81	26.02	1	92,720,200	+15.94
STANDARD CHARTERED PLC 4.75%-FRN PERP	USG84228EP90	59.43	2	48,307,800	+15.42
BANQUE POPULAIRE CAISSE D'EPARGNE 1% SNR NPF 14/01/2032 EUR	FR0014007LM1	54.38	1	45,973,999	+14.70

## 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
LONGFOR GROUP HLDGS LTD 3.9% SNR 16/04/23	XS1743535228	3	2	18,129,999	88.14	+1,200,000
SAIPEM FINANCE INTERNATIONAL B.V. 3.75% GTD SNR 08/09/23 EUR	XS1487495316	3	2	39,455,590	52.60	+50,000
SAIPEM FINANCE INTERNATIONAL B.V. 2.625% GTD SNR 07/01/25 EUR	XS1711584430	3	2	30,103,650	36.02	-5,313,000
BRITISH TELECOMMUNICATIONS 2.125% SNR 26/09/2028 EUR	XS1886403200	2	1	37,587,899	44.54	-14,329,000
EMP NACIONAL TELECOMUNICACIONES SA 4.75% SNR 01/08/26	USP37115AF26	2	1	39,591,590	24.13	-1,200,000
OCCIDENTAL PETROLEUM CORP 7.5% SNR 01/05/2031 USD	US674599DD43	2	1	231,111,049	3.41	-1,508,000
AGILE GROUP HOLDING LTD 5.5% GTD 17/05/2026 USD	XS2343627712	3	2	60,968,970	9.25	-1,500,000
MELCO RESORTS FINANCE LIMITED 5.375% SNR 04/12/2029 USD	USG5975LAE68	3	2	147,894,449	2.74	-6,780,000
MIZUHO FINANCIAL GROUP FRN SNR 09/2023	US60687YBB48	2	1	182,471,900	3.48	+750,000
BANCO INBURSA SA 4.375% SNR 11/04/2027 USD	USP13296AM37	2	1	22,128,000	22.84	+2,300,000

## Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	102,981,030,322	102,278,351,636	+0.69
BB	25,311,212,512	24,875,551,508	+1.75
B	18,337,753,579	18,307,134,926	+0.17
CCC or Below	14,816,170,036	14,842,443,856	-0.18