Orbisa Corporate Market Spotlight

07 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	159,941,322,877	159,508,663,291	+0.27
Hotness Indicator 1	143,810,818,691	143,313,255,683	+0.35
Hotness Indicator 2	15,083,470,665	15,140,250,756	-0.38
Hotness Indicator 3	1,047,033,520	1,055,156,852	-0.77

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
BRASKEM AMERICA FINANCE CO 7.125% GTD SNR 22/07/41 USD	USU1065PAA94	47.95	2	23,150,999	+24.49
MURPHY OIL CORP 6.875% SNR 15/08/24	US626717AH56	71.14	2	14,086,689	+15.60
GEO GROUP INC(THE) 6% GTD SNR 15/04/26	US36162JAB26	47.60	2	25,059,850	+15.16
XCEL ENERGY INC 3.4% SNR 01/06/2030	US98389BAY65	19.79	2	76,427,749	+13.08
DIOCLE S.P.A FRN SNR SEC 06/26	XS2015218584	26.37	3	11,489,060	+12.78
HERSHEY COMPANY 2.3% SNR 15/08/2026	US427866AX66	13.74	1	79,844,999	+12.48
WORKDAY INC 3.8% SNR 01/04/2032	US98138HAJ05	52.67	1	331,207,728	+11.74
PENN VIRGINIA ESCROW CORPORATION 9.25% GTD SNR 15/08/26 USD	US70789PAA21	16.27	1	71,463,850	+11.13
SVENSKA HANDELSBANKEN AB 1.418%-FRN 11/06/2027 USD	US86959LAH69	14.66	1	70,103,630	+11.02
DELHI INTERNATIONAL AIPORT PRIVATE 6.45% SNR SEC 04/06/29 USD	USY2R40TAB40	53.16	2	28,519,396	+10.69

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
MELCO RESORTS FINANCE LIMITED 5.375% SNR 04/12/2029 USD	USG5975LAE68	3	2	144,714,200	1.14	-9,380,000
CARVANA CO 5.625% GTD SNR 01/10/25 USD	US146869AB81	3	2	83,699,190	52.63	+924,000
SAIPEM FINANCE INTERNATIONAL B.V. 2.625% GTD SNR 07/01/25 EUR	XS1711584430	3	2	30,103,650	36.02	-5,228,000
SAIPEM FINANCE INTERNATIONAL B.V. 3.75% GTD SNR 08/09/23 EUR	XS1487495316	3	2	38,645,590	55.10	+345,000
XCEL ENERGY INC 3.4% SNR 01/06/2030	US98389BAY65	2	1	76,427,749	19.79	+11,038,000
AMERICAN HONDA FINANCE CORPORATION 3.45% SNR MTN 14/07/23 USD	US02665WCJ80	2	1	58,794,680	2.20	-580,000
TENCENT HOLDINGS LIMITED 1.81% SNR MTN 26/01/26 USD	US88032XAT19	2	1	66,987,999	13.38	+135,000
CREDIT SUISSE AG NEW YORK BRANCH FRN SNR 02/2025	US22550UAF84	2	1	48,718,748	18.68	+4,080,000
BOEING CO 2.8% SNR 01/03/2023	US097023BW42	2	1	47,740,000	8.44	-3,851,000
ANZ NATIONAL (INTL) LTD LONDON 1.125% GTD SNR 20/03/25 EUR	XS1794394848	2	1	11,154,729	40.38	+1,099,000

Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	102,131,613,994	101,933,633,658	+0.19
BB	24,481,503,959	24,545,581,849	-0.26
B	18,275,503,466	18,149,512,495	+0.69
CCC or Below	15,071,121,570	14,903,945,939	+1.12

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