

# Orbisa Corporate Market Spotlight

08 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	158,881,016,479	159,941,322,877	-0.66
Hotness Indicator 1	142,455,829,128	143,810,818,691	-0.94
Hotness Indicator 2	15,371,433,158	15,083,470,665	+1.91
Hotness Indicator 3	1,053,754,193	1,047,033,520	+0.64

## Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
PEACH PROPERTY FINANCE GMBH 4.375% GTD SNR 15/11/25 EUR	XS2247301794	34.65	1	38,207,709	+25.29
DEUTSCHE TELEKOM INTL FINANCE B.V. 3.25% GTD SNR 17/01/28 EUR	XS0875797515	78.73	1	14,781,999	+19.96
PARSONS CORPORATION 0.25% CNV SNR 15/08/25 USD	US70202LAB80	56.89	1	85,507,460	+18.39
TELEFONICA EMISIONES SAU 1.788% GTD SNR 12/03/29 EUR	XS1961772560	77.77	2	66,353,000	+15.24
PETROBRAS GLOBAL FINANCE B.V. 5.6% GTD SNR 03/01/2031 USD	US71647NBH17	59.06	1	164,076,938	+14.04
FNAC DARTY 1.875% GTD SNR 30/05/24 EUR	XS1987729412	35.28	2	21,528,874	+13.47
PETROLEOS MEXICANOS 5.5% GTD SNR 24/02/2025 EUR	XS0213101073	61.18	1	11,672,850	+13.18
FNAC DARTY 2.625% GTD SNR 30/05/26 EUR	XS1987729768	72.73	2	19,416,949	+12.66
NUTRIEN LTD 3.95% SNR 13/05/50	US67077MAX65	25.83	1	97,920,590	+12.21
CEMEX S.A.B. DE C.V. 3.125% GTD 19/03/2026 EUR	XS1964617879	37.32	1	19,152,080	+12.01

## 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
2I RETE GAS SPA 0.579% SNR 29/01/31	XS2292547317	3	2	11,495,148	91.26	-99,000
CARVANA CO 5.625% GTD SNR 01/10/25 USD	US146869AB81	3	2	77,284,190	55.96	-606,000
MURPHY OIL CORP 6.875% SNR 15/08/24	US626717AH56	2	1	14,708,629	72.07	+2,742,000
SAIPEM FINANCE INTERNATIONAL B.V. 2.625% GTD SNR 07/01/25 EUR	XS1711584430	3	2	30,160,650	36.94	-5,030,000
MARATHON PETROLEUM CORP 3.625% SNR 15/09/2024 USD	US56585AAG76	2	1	224,303,709	2.74	+3,296,000
SINCLAIR TELEVISION GROUP INC 5.125% GTD SNR 15/02/27 USD	US829259AW02	2	1	109,636,404	75.58	+23,783,000
SAIPEM FINANCE INTERNATIONAL B.V. 3.75% GTD SNR 08/09/23 EUR	XS1487495316	3	2	37,603,590	52.33	-1,271,000
ENN ENERGY HOLDINGS LTD 4.625% SNR 17/05/27	USG3066DAA75	2	1	60,882,147	20.00	+700,000
TENCENT HOLDINGS LIMITED 1.81% SNR MTN 26/01/26 USD	US88032XAT19	2	1	66,990,999	13.38	+135,000
CREDIT SUISSE AG NEW YORK BRANCH FRN SNR 02/2025	US22550UAF84	2	1	48,568,748	18.74	+4,080,000

## Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	102,226,099,815	102,131,613,994	+0.09
BB	23,918,377,807	24,481,503,959	-2.30
B	17,824,363,700	18,275,503,466	-2.47
CCC or Below	14,920,856,117	15,071,121,570	-1.00