

Orbisa Corporate Market Spotlight

15 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	151,788,436,590	152,525,098,836	-0.48
Hotness Indicator 1	133,516,702,812	134,156,603,257	-0.48
Hotness Indicator 2	16,696,790,866	16,762,524,759	-0.39
Hotness Indicator 3	1,574,942,913	1,605,970,820	-1.93

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
PETRONAS ENERGY CANADA LIMITED 2.112% GTD SNR 23/03/28 USD	US71675BAA89	47.08	1	36,667,000	+24.15
MACQUARIE GROUP LIMITED 5.491%-FRN SNR 09/11/33 USD	US55608JBG22	45.76	1	78,376,000	+23.89
CHINA GREAT WALL INT HDG III LTD 4.375% GTD SNR 25/05/23 USD	XS1819966687	49.87	2	14,880,000	+16.81
JACKSON FINANCIAL INC 5.67% SNR 08/06/32	US46817MAS61	25.91	1	54,636,059	+15.82
FINANCE OF AMERICA FUNDING LLC 7.875% SNR 15/11/25	US317386AA83	72.41	2	53,403,679	+13.32
ACRISURE LLC / ACRISURE FIN INC 6% SNR 01/08/2029	US00489LAH69	17.29	1	60,585,408	+12.05
SOFTBANK GROUP CORP 6%-FRN SUB PERP	XS1642682410	58.60	1	503,011,876	+11.63
BANK OF MONTREAL 2.65% SNR MTN 08/03/27 USD	US06368FAJ84	29.93	1	133,861,725	+11.25
TENCENT HOLDINGS LIMITED 2.88% SNR MTN 22/04/31 USD	US88032WBA36	85.85	2	33,785,399	+10.92
GLENCORE FUNDING LLC 3.875% SNR 27/04/51	US378272BC14	74.98	2	66,354,600	+10.04

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
COINBASE GLOBAL INC 3.625% GTD SNR 01/10/31 USD	US19260QAD97	3	2	186,035,840	14.83	+6,000,000
AVAYA INC 6.125% GTD 15/09/2028 USD	US053499AL36	2	1	203,473,538	12.52	+15,245,000
TAPESTRY INC 4.25% SNR 01/04/25	US189754AA23	2	1	21,361,250	12.49	-70,000
CASINO GUICHARD-PERRACHON 4.498%-VAR SNR 07/03/24 USD	FR0011765825	2	1	95,646,897	17.48	+3,400,000
UNICREDIT SPA 7.5%-FR PERP 'REGS	XS1963834251	2	1	106,461,570	11.92	-5,386,000
KELLOGG COMPANY 3.4% SNR 15/11/2027	US487836BU10	2	1	248,168,400	1.26	-1,417,000
VOLKSWAGEN INTERNATIONAL FINANCE NV3.875%-FRN GTD SUB PERP EUR	XS1629774230	2	1	329,242,897	7.02	+5,700,000
CARDINAL HEALTH INC 3.5% SNR 15/11/2024	US14149YBA55	2	1	68,473,100	2.81	+599,000
DOLLAR GENERAL CORP 3.25% SNR 15/04/23	US256677AC97	2	1	87,129,370	1.19	+341,000
KINDER MORGAN ENERGY PARTNERS 4.15% SNR 01/02/2024 USD	US494550BS48	2	1	123,563,149	2.09	-281,000

Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	100,983,051,962	101,316,736,623	-0.33
BB	22,115,754,265	22,294,933,197	-0.80
B	15,827,426,086	15,874,320,826	-0.30
CCC or Below	12,875,545,772	13,054,556,479	-1.37