

Orbisa Corporate Market Spotlight

24 August 2022

For more information please contact sales@orbisa.com

On Loan Summary

Day on day summary of loan balances by fee band

	Loan Value (USD)	Loan Value Previous (USD)	DoD (%)
Total	145,693,373,138	146,677,969,746	-0.67
Hotness Indicator 1	127,259,087,106	128,486,151,339	-0.96
Hotness Indicator 2	16,701,749,521	16,472,272,581	+1.39
Hotness Indicator 3	1,732,536,511	1,719,545,826	+0.76

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
BRITISH TELECOMMUNICATIONS 2.125% SNR 26/09/2028 EUR	XS1886403200	78.45	2	40,703,999	+49.87
NASDAQ INC 0.9% SNR 30/07/33	XS2369906644	25.90	2	40,385,019	+14.23
TUI CRUISES GMBH 6.5% SNR 15/05/26	XS2342247355	34.05	2	47,221,460	+13.22
BAIDU INC 3.875% SNR 29/09/2023 USD	US056752AK40	34.38	1	104,755,497	+11.51
SELECTA GROUP BV 8% PIK 01/04/2026	XS2249858940	29.21	2	13,098,142	+11.45
BASF FINANCE EUROPE NV 0.75% GTD SNR 10/11/26 EUR	DE000A188WW1	44.46	1	14,821,999	+10.83
NOMURA HOLDINGS INC. 5.386% SNR 06/07/27	US65535HBF55	20.49	1	91,066,398	+10.42
HEALTHPEAK PROPERTIES INC 3.4% SNR 01/02/2025	US40414LAM19	21.55	1	25,259,129	+10.40
OSCAR ACQUISITIONCO LLC & OSCAR FIN9.5% SNR 15/04/2030	US687785AB10	16.13	1	60,247,000	+10.12
WMG ACQUISITION CORP (WARNER MUSIC)2.75% GTD 15/07/2028 EUR	XS2193974701	83.53	2	27,783,568	+9.36

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	75,324,820	93.66	+4,214,000
NASDAQ INC 0.9% SNR 30/07/33	XS2369906644	2	1	40,385,019	25.90	+8,423,000
COUNTRY GARDEN HLDGS CO LTD 8% GTD SNR 27/01/2024 USD	XS1880442717	3	2	45,759,046	25.93	-2,392,000
SUNCOR ENERGY INC 6.85% SNR 01/06/39	US86722TAB89	2	1	237,979,520	0.68	+669,000
SANDS CHINA LTD 3.8% SNR 08/01/2026	US80007RAK14	2	1	159,263,697	8.21	-1,556,000
LAREDO PETROLEUM INC 7.75% GTD SNR 31/07/29 USD	US516806AH93	3	2	99,644,943	73.25	+3,835,197
BROOKFIELD FIN INC 4.7% GTD SNR 20/09/2047 USD	US11271LAB80	2	1	156,021,929	0.95	+31,000
DTE ELECTRIC COMP 3.375% SNR SEC 01/03/25 USD	US23338VAC00	2	1	53,365,000	1.92	-768,000
DIEBOLD NIXDORF INCORPORATED 8.5% GTD SNR 15/04/2024 USD	US253651AC78	3	2	105,622,247	34.75	-300,000
DOMINION ENERGY INC 3.6% SNR 15/03/27 B	US25746UDF30	2	1	129,251,500	0.90	+15,000

Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	96,942,370,009	97,802,420,441	-0.88
BB	21,103,874,402	21,345,126,833	-1.13
B	15,268,328,020	15,408,123,547	-0.91
CCC or Below	12,383,760,774	12,127,354,548	+2.11