

Orbisa Corporate Market Spotlight

15 June 2021

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	138,279,634,156	138,875,588,230	-0.43
Hotness Indicator 1	130,702,041,370	131,216,168,039	-0.39
Hotness Indicator 2	7,377,592,982	7,453,104,991	-1.01
Hotness Indicator 3	199,999,805	206,315,200	-3.06

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
TALEN ENERGY SUPPLY LLC 6.5% SNR 01/06/2025 USD	US87422VAA61	55.76	1	118,091,780	+21.85
KLEPIERRE 1.375% SNR 16/02/2027 EUR	FR0013238045	76.93	1	29,638,500	+15.49
LLOYDS BANK PLC 12%-FR T1 PERP '144A	US539473AE82	34.08	1	52,401,500	+14.25
DAE SUKUK (DIFC) LTD 3.75% SUK 15/02/2026 USD	XS2262220143	72.43	1	15,028,000	+14.22
CSX CORP 3.95% SNR 01/05/2050 USD	US126408HC00	25.11	1	126,063,700	+12.75
CAMPBELL SOUP CO 2.375% SNR 24/04/30	US134429BJ73	38.60	1	127,076,860	+12.60
BANQUE POPULAIRE CAISSE D'EPARGNE 0.5%-FRN 15/09/2027 EUR	FR0013534674	26.35	1	154,487,398	+9.89
QUAD/GRAPHICS INC 7% GTD SNR 01/05/22	US747301AC32	97.38	2	17,633,810	+9.33
VANTAGE TOWERS AG 0.375% SNR 31/03/2027 EUR	DE000A3H3J22	20.95	1	125,046,997	+8.54
KREDITANSTALT FUR WIEDERAUFBAU 5.75% SNR 07/06/32	XS0138038624	35.46	1	73,400,500	+8.31

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
WPX ENERGY INC 5.25% SNR 15/09/24	US98212BAE39	2	1	29,793,790	5.93	-203,000
HUARONG FINANCE 2017 CO LTD 3.75% GTD SNR 27/04/22 USD	XS1596794971	2	1	20,737,690	62.21	+3,100,000
BANCO BTG PACTUAL SA(CAYMAN) 2.75% SNR MTN 11/01/26 USD	US05971BAG41	2	1	33,078,498	13.07	+1,773,000
DEUTSCHE LUFTHANSA AG 0.25% SNR 06/09/24	XS2049726990	3	2	15,107,980	75.00	-585,000
SCENTRE GROUP TRUST 1/TR 2 4.375% GTD SNR 28/05/30 USD	US80622GAE44	2	1	50,723,800	53.58	-64,000
MILLICOM INTERNATIONAL CELLULAR 5.125% SNR 15/01/2028 USD	USL6388GAB60	2	1	84,084,600	13.03	-2,072,000
BAIDU INC 4.125% SNR 30/06/25	US056752AG38	2	1	38,809,360	4.00	-700,000
YUZHOU GROUP HOLDINGS COMPANY LTD 6% GTD SNR 25/01/2022 USD	XS1555300497	2	1	43,226,000	69.66	+2,700,000

Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	93,527,528,715	94,027,759,510	-0.53
BB	19,014,608,577	19,113,740,722	-0.52
B	12,049,664,142	11,875,442,808	+1.47
CCC or Below	13,718,334,255	13,889,051,056	-1.23