

Orbisa Corporate Market Spotlight

15 July 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	151,033,463,172	152,199,915,120	-0.77
Hotness Indicator 1	134,447,629,826	135,236,228,834	-0.58
Hotness Indicator 2	15,183,175,781	15,502,684,846	-2.06
Hotness Indicator 3	1,402,657,565	1,461,001,441	-3.99

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
WOORI BANK 2% SNR MTN 20/01/2027 USD	US98105GAL68	88.86	2	7,540,000	+42.02
BRISTOL-MYERS SQUIBB CO 3.875% SNR 15/08/25	US110122DC94	53.39	2	15,382,465	+29.30
EASYJET 0.875% GTD SNR 11/06/25 EUR	XS2009152591	54.41	2	39,736,999	+27.28
LANDESBANK HESSEN-THUERINGEN GIROZ 0.375% SNR 12/05/2025 EUR	XS2171210862	50.57	2	11,271,000	+23.04
ONCOR ELECTRIC DELIVERY CO 4.1% SNR SEC 15/11/2048 USD	US68233JBG85	34.79	1	89,138,008	+16.82
ATLAS COPCO FINANCE DAC 0.75% GTD SNR 08/02/32 EUR	XS2440690456	33.58	1	36,328,780	+16.03
SKANDINAVISKA ENSKILDA BANKEN 0.05% SNR MTN 01/07/24 EUR	XS2020568734	43.23	1	142,623,608	+15.64
CANADA HOUSING TRUST NO 1 3.8% GTD 15/06/27 '109'	CA13509PJ49	20.73	1	1,590,880,800	+14.09
VOLKSWAGEN INTERNATIONAL FINANCE NV0.875% GTD SNR 22/09/28 EUR	XS2234567233	46.41	1	44,174,998	+11.29
TALANX AG 2.5% SNR 23/07/26	DE000TLX2102	75.07	2	9,991,000	+11.22

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
EQUINOR ASA 3.125% GTD SNR 06/04/30 USD	US29446MAF95	2	1	227,296,880	0.47	-4,515,000
ARDAGH PACKAGING FINANCE PLC 2.125% GTD 15/08/2026 EUR	XS2036387525	2	1	65,710,920	4.82	+2,030,000
RAYONIER AM PRODUCTS INC 5.5% GTD SNR 01/06/2024 USD	US75508EAA64	3	2	65,054,760	60.01	-551,000
CALUMET SPECIALTY PRODS PTNR/FIN CP8.125% GTD SNR 15/01/27 USD	US131477AV34	2	1	40,273,118	51.51	+12,544,000
YANLORD LAND HK CO LTD 6.75% GTD SNR 23/04/23 USD	XS1809258210	3	2	67,054,977	53.38	-3,488,000
MPLX LP 4% SNR 15/02/2025 USD	US55336VAA89	2	1	106,019,270	0.99	+658,000
SUZANO AUSTRIA GMBH 7% GTD SNR 16/03/2047 USD	USA8372TAC20	2	1	62,485,998	25.96	+3,581,000
JACKSON FINANCIAL INC 5.67% SNR 08/06/32	US46817MAS61	2	1	56,851,559	3.22	-5,187,000
GOLDMAN SACHS GROUP INC 2.64%-FRN SNR 24/02/28 USD	US38141GZK39	2	1	686,540,638	0.34	+1,553,000
CENTENNIAL RESOURCE PROD 5.375% GTD SNR 15/01/26 USD	US15138AAA88	2	1	124,475,648	1.08	-5,653,000

Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	101,284,917,853	101,938,655,683	-0.64
BB	22,012,586,289	22,149,896,350	-0.62
B	15,002,904,119	15,221,519,755	-1.44
CCC or Below	12,749,856,085	12,904,498,964	-1.20



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