

Orbisa Corporate Market Spotlight

23 June 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	149,085,375,751	150,250,142,726	-0.78
Hotness Indicator 1	133,057,950,244	134,047,574,685	-0.74
Hotness Indicator 2	14,539,724,537	14,690,752,814	-1.03
Hotness Indicator 3	1,487,700,969	1,511,815,227	-1.60

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
BANCA MONTE DEI PASCHI DI SIENA 10.5% SUB 23/07/29	XS2031926731	63.41	2	10,851,750	+26.02
MONDELEZ INTL INC 2.125% SNR 17/03/24	US609207AZ81	20.33	1	41,287,440	+19.37
BERKSHIRE HATHAWAY INC 0% SNR 12/03/2025	XS2133056114	56.02	1	90,887,648	+16.50
WEST CHINA CEMENT LTD 4.95% GTD SNR 08/07/26 USD	XS2346524783	28.50	1	83,061,596	+16.08
SELENA FM SA 0% ELN EXCH 25/06/2025 EUR	FR0013520681	37.12	2	21,015,495	+15.63
GENERAL MOTORS FINANCIAL CO INC 6.5%-FRN SUB PERP 'B	US37045XCM65	24.94	1	27,150,399	+15.49
TRIUMPH GROUP INC 7.75% GTD SNR 15/08/25 USD	US896818AP61	39.67	1	151,686,920	+14.30
CENTL PARE INC / CENTL MER SUB INC 7.25% SNR SEC 15/06/29 USD	US15477CAA36	31.73	1	188,323,136	+12.67
STANDARD CHARTERED PLC 4.3% SUB 19/02/27	US853254BF64	54.33	1	43,941,580	+10.82
EASYJET 1.125% GTD SNR 18/10/23 EUR	XS1505884723	63.01	1	52,577,000	+10.82

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
WHIRLPOOL CORP 5.15% SNR 01/03/2043 USD	US96332HCG20	2	1	22,142,000	8.54	+1,110,000
WEPA HYGIENPRODUKTE GMBH 2.875% SNR SEC 15/12/27 EUR	DE000A254QA9	3	2	57,816,829	92.89	-2,268,000
CALLON PETROLEUM CO 8% GTD SNR 01/08/28	US13123XBD30	3	2	184,879,845	49.11	-287,000
CORNERSTONE CHEMICAL CO 6.75% GTD 15/08/2024 USD	US21925AAE55	3	2	124,574,169	62.44	+238,000
BRIGHTHOUSE FINL INC 3.7% GTD SNR 22/06/2027 USD	US10922NAC74	3	2	38,029,420	55.23	+97,000
CARVANA CO 10.25% GTD SNR 01/05/30 USD	US146869AJ18	3	2	199,980,388	67.43	+5,375,000
NATIONAL CINEMEDIA LLC 5.875% SNR SEC 15/04/28 USD	US63530QAJ85	3	2	59,409,310	71.07	+252,000
SSE PLC 3.125%-FRN SUB PERP EUR	XS2195190520	3	2	62,554,280	54.01	-3,740,000
PEPSICO INC 2.75% SNR 01/03/23	US713448CG16	2	1	120,882,020	1.19	-4,774,000
MICROSOFT CORP 4.5% SNR 06/02/2057	US594918CB81	2	1	57,136,000	7.45	-1,079,000

Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	97,072,066,170	97,068,519,275	+0.00
BB	22,106,187,015	22,560,965,209	-2.02
B	16,029,344,829	16,406,285,893	-2.30
CCC or Below	13,885,542,176	14,222,177,624	-2.37



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