

Orbisa Corporate Market Spotlight

01 November 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	138,224,096,909	138,959,785,237	-0.53
Hotness Indicator 1	120,686,237,856	120,941,157,820	-0.21
Hotness Indicator 2	15,453,352,460	15,925,084,436	-2.96
Hotness Indicator 3	2,084,506,593	2,093,542,981	-0.43

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
HUNTINGTON BANCSHARES INC 5.023%-FRN SNR 17/05/33 USD	US446150BA18	19.83	1	53,998,500	+15.59
SANDS CHINA LTD 3.1% SNR 08/03/2029	US80007RAQ83	24.14	2	114,389,947	+13.68
COMMERZBANK AG 0.375% SNR 01/09/2027 EUR	DE000CZ45V82	55.20	2	48,605,700	+12.56
PEPSICO INC 3% SNR 15/10/2027	US713448DY13	19.19	1	139,732,249	+10.63
INTEL CORP 4.15% SNR 05/08/32	US458140CA64	50.38	1	285,038,849	+10.47
SOCIETE GENERALE 5.375%-FR PERP REGS	USF8500RAA08	47.19	1	42,749,070	+10.25
LIFEPOINT HEALTH INC 9.75% SNR 01/12/26	US53219LAR06	44.15	1	421,819,730	+10.14
AMAZON COM INC 3.6% SNR 13/04/2032	US023135CH74	42.31	1	289,214,001	+9.41
QATAR ENERGY 2.25% SNR 12/07/2031 USD	XS2357494322	19.32	1	358,126,653	+9.39
STANDARD CHARTERED PLC 4.3% SUB 19/02/27	US853254BF64	82.88	2	35,952,000	+9.25

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
BARCLAYS PLC 3.564%-FRN LT2 23/09/35 USD	US06738EBP97	2	1	260,501,360	4.35	-3,174,000
CITIGROUP INC FRN SNR 05/2025	US172967NR85	2	1	107,601,000	3.27	+1,437,000
CONSTELLATION BRANDS INC 4.75% SNR 09/05/32	US21036PBL13	2	1	146,854,498	47.21	-3,890,000
BOEING CO 2.7% SNR 01/02/2027	US097023CM50	2	1	244,420,600	1.47	-1,846,000
COCA-COLA FEMSA S.A.B. DE C.V. 5.25% GTD SNR 26/11/43 USD	US191241AF58	2	1	116,653,800	10.48	-750,000
GROUPAMA ASSURANCES MUTUELLES 6.375%-FRN SUB PERP EUR	FR0011896513	2	1	39,655,001	23.96	+3,600,000
WYNN MACAU LTD 5.5% SNR 15/01/26	US98313RAG11	2	1	123,653,400	16.76	+7,422,000
DUKE ENERGY CORP 3.3% SNR 15/06/2041	US26441CBM64	2	1	206,751,048	1.30	+1,464,000
MATCH GROUP HOLDINGS II LLC 5.625% SNR 15/02/29	US57665RAJ59	2	1	60,396,681	8.86	-1,930,000
COTY INC 4.75% GTD SNR 15/04/26 EUR	XS1801788305	3	2	22,541,301	59.60	+1,900,000

Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	92,486,489,545	93,660,577,871	-1.25
BB	20,960,797,843	20,675,573,941	+1.38
B	14,469,729,230	14,274,257,274	+1.37
CCC or Below	10,344,139,330	10,386,663,865	-0.41