

Orbisa Corporate Market Spotlight

02 November 2022

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On Loan Summary

Day on day summary of loan balances by fee band

	Loan Value (USD)	Loan Value Previous (USD)	DoD (%)
Total	138,770,898,457	138,224,096,909	+0.40
Hotness Indicator 1	121,044,280,681	120,686,237,856	+0.30
Hotness Indicator 2	15,529,215,334	15,453,352,460	+0.49
Hotness Indicator 3	2,197,402,442	2,084,506,593	+5.42

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
FAURECIA S.E. 2.625% SNR 15/06/2025 EUR	XS1785467751	48.87	1	71,616,588	+32.71
SCHWAB(CHARLES)CORP 4.625%-FRN SUB PERP USD 'E'	US808513AP07	53.77	3	31,654,700	+14.57
ALPEK SAB DE CV 3.25% GTD SNR 25/02/31 USD	USP01703AD22	31.42	1	42,783,059	+11.19
PENTAIR FINANCE S.A. 5.9% GTD SNR 15/07/2032 USD	US709629AS88	22.60	1	117,548,200	+10.88
ORSTED A/S 2.125% SNR 17/05/2027 GBP	XS1997070781	23.27	1	36,674,099	+10.80
UNIBAIL-RODAMCO-WESTFIELD 2.625% GTD SNR 09/04/30 EUR	FR0013506821	84.68	2	90,452,999	+10.80
LINCOLN FINANCING S.A. R.L FRN GTD SNR SEC 04/2024 EUR	XS1974797950	18.20	1	40,932,899	+10.50
STELLANTIS N.V. 0.625% SNR 30/03/2027 EUR	XS2325733413	56.10	1	53,626,429	+9.59
NESTLE HOLDINGS INC 2.125% GTD SNR 04/04/27 GBP	XS2464407514	39.05	1	42,462,545	+9.57
NYKREDIT REALKREDIT A/S 0.375% SNR NPF 17/01/28 EUR	DK0030484548	28.94	1	37,666,459	+9.55

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
BRAND ENERGY & INFRASTRU SVCS INC 8.5% SNR 15/07/2025	US10524PAB67	3	2	59,222,500	68.80	-1,873,000
CONSTELLATION BRANDS INC 4.75% SNR 09/05/32	US21036PBL13	2	1	144,157,278	46.30	-6,089,000
CITIGROUP INC FRN SNR 05/2025	US172967NR85	2	1	109,290,000	3.88	+2,152,000
BARCLAYS PLC 3.564%-FRN LT2 23/09/35 USD	US06738EBP97	2	1	266,512,360	6.62	+3,475,000
PARTY CITY HOLDINGS INC 8.75% GTD 15/02/2026 USD	US702150AG84	3	2	182,383,919	7.84	+3,116,000
BOEING CO 2.7% SNR 01/02/2027	US097023CM50	2	1	243,941,600	1.45	-2,503,000
GROUPAMA ASSURANCES MUTUELLES 6.375%-FRN SUB PERP EUR	FR0011896513	2	1	39,155,001	23.24	+3,400,000
MATCH GROUP HOLDINGS II LLC 5.625% SNR 15/02/29	US57665RAJ59	2	1	60,396,681	8.86	+2,657,000
DUKE ENERGY CORP 3.3% SNR 15/06/2041	US26441CBM64	2	1	206,756,048	1.30	+1,461,000
OCCIDENTAL PETROLEUM CORP 8% SNR 15/07/2025	US674599DY89	2	1	119,022,657	5.74	-2,649,000

Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	92,582,777,238	92,433,634,610	+0.16
BB	21,188,529,100	21,013,652,778	+0.83
B	14,554,708,479	14,469,729,230	+0.59
CCC or Below	10,458,550,430	10,344,139,330	+1.11