

Orbisa Corporate Market Spotlight

15 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	148,394,700,220	147,459,573,852	+0.63
Hotness Indicator 1	128,170,110,602	127,399,273,981	+0.61
Hotness Indicator 2	16,364,050,604	16,194,766,609	+1.05
Hotness Indicator 3	3,860,539,014	3,865,533,262	-0.13

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
EDENRED 0% CNV SNR 14/06/2028 EUR	FR0014003YP6	70.97	2	16,809,531	+21.08
WPP FINANCE S.A. 2.375% GTD SNR 19/05/27 EUR	XS2176562812	69.33	2	28,728,770	+17.55
AT HOME GROUP INC 4.875% GTD 15/07/2028 USD	US04650YAA82	88.35	2	43,437,750	+15.51
ALTICE FINCO SA 4.75% SUB 15/01/2028 EUR	XS1577952440	24.31	2	36,368,789	+12.22
CHARTER COMMUNICATIONS OPER LLC 5.25% GTD 01/04/2053 USD	US161175CK86	43.10	1	329,150,518	+11.76
STELLANTIS N.V. 1.125% GTD SNR 18/09/29 EUR	FR0013447166	54.75	2	10,593,999	+11.33
CAPGEMINI 2.375% SNR 15/04/2032 EUR	FR0013507878	65.51	1	43,812,998	+11.27
ROLLS-ROYCE 0.875% GTD SNR 09/05/24 EUR	XS1819575066	19.18	1	40,630,000	+11.20
ANGLO AMERICAN CAPITAL 4.75% GTD SNR 16/03/52 USD	US034863BC34	60.53	1	103,250,669	+10.29
COTY INC 6.5% SNR 15/04/2026	US222070AB02	77.69	2	121,015,767	+10.25

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
MAGALLANES INC 3.788% SNR 15/03/25	US55903VAU70	2	1	96,327,590	13.12	+5,660,000
SIX FLAGS ENT CORP NEW 5.5% GTD SNR 15/04/2027 USD	US83001AAC62	3	2	198,409,950	79.24	-3,051,000
RENAULT SA 1% SNR EMTN 28/11/2025 EUR	FR0013299435	3	2	21,081,250	66.85	+3,980,000
CENTENNIAL RESOURCE PROD 5.375% GTD SNR 15/01/26 USD	US15138AAA88	2	1	127,031,549	1.08	+531,000
MITSUBISHI UFJ FINANCIAL GROUP INC 3.837%-FRN SNR 17/04/26 USD	US606822CF92	2	1	53,322,898	26.43	+6,715,000
EDISON INTERNATIONAL 3.125% SNR 15/11/2022 USD	US281020AP29	2	1	20,310,150	12.80	+300,000
PTTEP TREASURY CENTER COMPANY LTD 3.903% GTD SNR 06/12/59 USD	USY7150MAE76	2	1	182,907,000	56.95	+32,760,000
CEC ENTERTAINMENT 6.75% SNR SEC 01/05/26 USD	US125137AC31	2	1	135,713,920	11.03	-548,000
COOPERATIEVE RABOBANK UA 3.649%-FRN 06/04/2028 USD	US74977RDN17	2	1	122,790,258	9.03	+637,000
NEXTERA ENERGY CAPITAL HDGS INC 4.2% DEB 20/06/2024	US65339KCF57	2	1	115,547,579	1.19	+171,000

Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	100,710,294,365	100,112,300,163	+0.60
BB	21,586,190,769	21,526,382,249	+0.28
B	15,089,195,212	14,924,030,119	+1.11
CCC or Below	11,009,019,874	10,896,861,321	+1.03