

Orbisa Corporate Market Spotlight

26 November 2021

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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	150,444,163,908	149,972,248,621	+0.31
Hotness Indicator 1	137,843,703,761	137,373,373,620	+0.34
Hotness Indicator 2	11,915,951,870	12,007,094,291	-0.76
Hotness Indicator 3	684,508,276	591,780,709	+15.67

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
RAIFFEISEN BANK INTERNATIONAL 0.05% SNR 01/09/2027 EUR	XS2381599898	74.43	2	12,225,999	+29.44
TOYOTA MOTOR CREDIT CORP 0.8% SNR MTN 09/01/2026 USD	US89236THW80	41.18	1	84,975,910	+28.10
BIMBO BAKERIES USA INC 4% SNR 17/05/2051	USU0901RAA50	37.07	1	59,590,260	+22.55
BARCLAYS PLC 3.33%-FRN SNR 24/11/42 USD	US06738EBW49	20.66	1	228,362,640	+19.54
STANDARD CHARTERED PLC 3.785%-FRN SNR 21/05/25 USD	US853254BN98	23.98	1	79,870,000	+18.47
VEOLIA ENVIRONNEMENT 0% CNV SNR 01/01/2025 EUR	FR0013444148	31.04	2	27,622,018	+15.58
ANTOFAGASTA 2.375% SNR 14/10/30	US03718NAA46	61.93	1	74,395,400	+15.49
RUMO LUXEMBOURG S A R L 5.25% GTD SNR 10/01/28 USD	US781467AC98	73.19	1	28,089,100	+14.24
BARCLAYS PLC 2.894%-FRN SNR 24/11/32 USD	US06738EBV65	19.34	1	291,383,779	+13.69
NESTLE FINANCE INTERNATIONAL LTD 0.375% GTD SNR 12/05/32 EUR	XS2170362912	34.31	1	56,788,198	+13.10

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
CREDITO REAL SAB DE CV SOFOM ENR 5% GTD SNR 01/02/2027 EUR	XS2060698219	3	2	33,380,250	88.52	-400,000
POWERLONG REAL ESTATE HOLDINGS LTD 6.25% GTD SNR 10/08/24 USD	XS2213954766	3	2	37,011,996	79.07	+1,581,000
CIFI HOLDINGS GROUP CO LIMITED 4.375% GTD SNR 12/04/27 USD	XS2280431763	2	1	195,023,998	41.98	+961,000
COLOMBIA TELECOMUNICACIONES SA ESP 4.95% SNR 17/07/30	USP28768AC69	2	1	34,637,000	10.07	+2,340,000
SHIMAO GROUP HOLDINGS LTD 5.6% SNR 15/07/26	XS2025575114	3	2	144,020,254	58.35	-4,693,000
SUMITOMO LIFE INSURANCE 4%-FRN SUB 14/09/2077 USD	US86564CAB63	2	1	17,014,999	17.68	+1,425,000
NEXI SPA 1.75% CNV SNR 24/04/27 EUR	XS2161819722	2	1	120,035,500	6.41	+1,400,000
FORTUNE STAR BVI LIMITED 5% GTD SNR 18/05/26	XS2343337122	2	1	80,933,595	37.48	+1,400,000
ZHENRO PROPERTIES GP LTD 6.63% GTD SNR 07/01/26 USD	XS2279711779	2	1	48,590,602	12.54	+895,000
LOGAN GROUP COMPANY LTD 6.5% GTD SNR 16/07/2023 USD	XS2027337786	2	1	64,883,234	41.47	+5,941,000

Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	100,066,638,301	99,743,766,984	+0.32
BB	20,540,914,838	20,492,962,947	+0.23
B	13,737,789,008	13,591,505,985	+1.08
CCC or Below	16,134,434,620	16,183,870,005	-0.31