

# Orbisa Corporate Market Spotlight

07 December 2021

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	154,624,364,587	156,556,846,199	-1.23
Hotness Indicator 1	141,550,468,444	143,611,499,838	-1.44
Hotness Indicator 2	12,275,883,304	12,273,073,840	+0.02
Hotness Indicator 3	798,012,839	672,272,521	+18.70

## Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
MINERVA LUXEMBOURG SA 4.375% GTD SNR 18/03/31 USD	US603374AF69	45.85	1	57,932,789	+30.80
VERIZON COMMUNICATIONS 0.75% 22/03/2032 DUAL CURR	XS2320759884	31.19	1	86,751,714	+17.65
SCHNEIDER ELECTRIC SE 0% SUST/LKD 15/06/2026 EUR	FR0014000G2	83.51	2	22,077,442	+15.72
PULTE GROUP INC 7.875% GTD SNR 15/06/32 USD	US745867AM30	31.74	1	56,314,940	+13.93
TRUST F/1401 6.95% SNR 30/01/44	USP9406GAB43	48.06	1	30,966,220	+12.92
CARNIVAL CORP NEW 10.125% GTD 01/02/2026 EUR	XS2010030596	33.32	1	71,136,051	+12.67
ECOLAB INC 2.125% SNR 15/08/50	US278865BG49	49.54	1	84,578,650	+11.15
STRYKER CORP 1.15% SNR 15/06/25	US863667BA85	30.27	1	43,921,488	+11.11
VEOLIA ENVIRONNEMENT 0% CNV SNR 01/01/2025 EUR	FR0013444148	50.99	2	24,167,135	+10.16
LAREDO PETROLEUM INC 7.75% GTD SNR 31/07/29 USD	US516806AH93	55.39	1	120,762,266	+9.47

## 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
YUZHOU GROUP HOLDINGS COMPANY LTD 6% GTD SNR 25/01/2022 USD	XS1555300497	3	2	21,838,799	94.93	-5,920,000
CREDITO REAL SAB DE CV SOFOM ENR 9.125%-FRN SUB PERP USD	USP32457AB27	3	2	42,522,000	50.19	+800,000
KAISA GROUP HOLDINGS LIMITED 11.25% GTD SNR 09/04/22 USD	XS1973544700	2	1	48,421,000	32.15	-1,558,000
IHS MARKIT LTD 4.75% SNR 01/08/28	US44962LAF40	2	1	81,533,900	7.57	+4,909,000
CALLON PETROLEUM CO 8% GTD SNR 01/08/28	US13123XBD30	2	1	197,997,915	59.89	+21,195,000
AIRCASTLE LIMITED 4.125% SNR 01/05/24	US00928QQA47	2	1	49,383,130	2.12	-3,075,000
FOOT LOCKER INC 4% GTD SNR 01/10/29	US344849AA21	2	1	89,659,210	56.06	+8,011,000
ENI SPA 0.625% SNR 23/01/2030 EUR	XS2107315470	2	1	21,072,548	58.34	-2,757,000
AMERICAN AIRLINES GROUP INC 3.75% GTD SNR 01/03/25 USD	US02376RAE27	3	2	129,601,444	96.09	+1,577,000
AKBANK TURK ANONIM SIRKETI 5% SNR 24/10/2022	USM0375YAK49	2	1	29,412,648	38.42	+5,250,000

## Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	102,854,845,871	104,719,092,267	-1.78
BB	21,198,912,006	21,505,251,058	-1.42
B	14,648,787,230	14,529,432,419	+0.82
CCC or Below	15,945,210,577	15,826,440,918	+0.75