

Orbisa Corporate Market Spotlight

08 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	155,243,297,788	154,624,364,587	+0.40
Hotness Indicator 1	142,167,344,138	141,550,468,444	+0.44
Hotness Indicator 2	12,379,668,283	12,275,883,304	+0.85
Hotness Indicator 3	696,285,368	798,012,839	-12.75

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
JUST EAT TAKEAWAY.COM N.V 0.625% CNV SNR 09/02/28 EUR	XS2296021798	69.36	2	13,985,000	+23.60
STANFORD UNIVERSIT 1.289% SNR 01/06/27	US85440KAC80	26.44	1	60,340,000	+20.00
BROADCOM INC 1.95% GTD SNR 15/02/28 USD	US11135FBE07	32.95	1	92,410,078	+15.60
CATERPILLAR INC 1.9% SNR 12/03/2031	US149123CK50	90.82	1	82,369,399	+14.82
GEO GROUP INC(THE) 6% GTD SNR 15/04/26	US36162JAB26	75.19	2	28,590,250	+14.50
CTP N.V 0.75% SNR EMTN 18/02/27 EUR	XS2303052695	49.97	1	37,169,148	+14.30
CONSORCIO TRANSMANTARO SA 4.7% SNR 16/04/34	USP3083SAD73	39.07	1	32,902,600	+13.23
ANGLO AMERICAN CAPITAL 4.5% GTD SNR 15/03/2028 USD	US034863AU41	16.00	1	103,491,030	+13.07
BP CAPITAL MARKETS PLC 1.637% GTD SNR 26/06/29 EUR	XS1637863546	32.60	1	51,644,978	+12.78
MIZUHO FINANCIAL GROUP 2.26%-FRN SNR 09/07/32 USD	US60687YBT55	62.47	1	87,096,390	+12.71

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	22,138,799	88.52	-1,553,000
KAISA GROUP HOLDINGS LIMITED 11.25% GTD SNR 09/04/22 USD	XS1973544700	2	1	48,421,000	28.64	-658,000
TRUSTEES OF PRINCETON UNIVERSITY 2.516% SNR 01/07/50	US89837LAG05	2	1	55,069,799	66.62	+6,335,000
COMMERZBANK AG 4.25%-FRN PERP '3'	DE000CZ45WA7	2	1	48,159,898	53.16	-2,300,000
FOOT LOCKER INC 4% GTD SNR 01/10/29	US344849AA21	2	1	89,664,209	58.38	+11,123,000
NORDEA BANK ABP 6.625%-FRN PERP	US65559D2A65	2	1	57,395,300	24.36	+2,380,000
YPF SOCIEDAD ANONIMA 4%-VAR SNR SEC 12/02/26 USD	USP989MJB17	2	1	39,708,720	8.73	+1,029,900
ADECCO INTL FINANCIAL SERVICES B.V.1%-FRN GTD SUB 21/03/82 EUR	XS2388141892	2	1	30,183,498	61.74	-585,000
AKBANK TURK ANONIM SIRKETI 5% SNR 24/10/2022	USM0375YAK49	2	1	29,412,648	38.42	+5,250,000
ENI SPA 0.625% SNR 23/01/2030 EUR	XS2107315470	2	1	21,572,548	58.84	-1,492,000

Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	103,198,929,246	102,890,307,326	+0.30
BB	21,417,798,762	21,198,912,006	+1.03
B	14,710,233,329	14,656,058,378	+0.37
CCC or Below	15,940,503,250	15,902,477,974	+0.24