

Orbisa Corporate Market Spotlight

10 January 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	146,932,730,050	146,479,507,745	+0.31
Hotness Indicator 1	133,166,781,161	132,696,166,617	+0.35
Hotness Indicator 2	12,808,342,151	12,801,078,477	+0.06
Hotness Indicator 3	957,606,738	982,262,652	-2.51

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
STANDARD CHARTERED PLC 4.305%-FRN SNR 21/05/30 USD	US853254BP47	77.95	2	54,618,999	+15.35
PERNOD RICARD 1.75% SNR 08/04/2030 EUR	FR0013506532	46.29	1	45,148,996	+15.11
HUMANA INC 3.95% SNR 15/08/49	US444859BL55	48.96	1	128,027,150	+14.21
NATURA COSMETICOS SA 4.125% GTD SNR 03/05/28 USD	USP7088CAC03	37.97	1	45,351,780	+13.78
GENERAL ELECTRIC CO 5.875% SNR MTN 14/01/38 USD	US36962G3P70	16.10	1	148,643,499	+13.33
WASTE MANAGEMENT INC 2.4% GTD SNR 15/05/2023 USD	US94106LBD01	22.58	1	78,302,209	+13.21
CSX CORP 3.8% SNR 15/04/2050	US126408HS51	16.61	1	156,542,798	+12.78
AMERICA MOVIL SAB DE CV 1.5% SNR 10/03/24	XS1379122101	67.83	1	66,150,567	+12.49
TOTALENERGIES CAPITAL INTERNATIONA 1.994% GTD SNR 08/04/32 EUR	XS2153409029	17.46	1	150,647,999	+11.98
EASYJET 0.875% GTD SNR 11/06/25 EUR	XS2009152591	48.33	2	42,580,000	+11.97

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
INVERSIONES CMPC 3% SNR 06/04/2031	USP58072AT92	2	1	56,746,000	9.39	-10,684,000
ELECTRICITE DE FRANCE 0% CNV SNR 14/09/2024 EUR	FR0013534518	2	1	59,362,308	63.93	+3,129,704
BRIGHTHOUSE FINL INC 3.7% GTD SNR 22/06/2027 USD	US10922NAC74	2	1	38,938,630	83.49	-2,809,000
PROMONTORIA HOLDING 264 6.75% GTD 15/08/2023 EUR	XS1860216909	2	1	36,616,590	24.03	-3,796,000
METINVEST BV 8.5% GTD SNR 23/04/2026 USD	XS1806400708	2	1	30,717,999	39.91	+978,000

Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	97,964,075,599	97,571,501,911	+0.40
BB	19,879,759,687	19,794,596,393	+0.43
B	14,057,069,423	14,113,763,295	-0.40
CCC or Below	15,075,199,644	15,042,545,045	+0.22