

Orbisa Corporate Market Spotlight

12 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	146,645,438,647	147,409,447,335	-0.52
Hotness Indicator 1	132,874,513,096	133,564,760,371	-0.52
Hotness Indicator 2	12,835,621,219	12,915,155,334	-0.62
Hotness Indicator 3	935,304,332	929,531,630	+0.62

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
VIVENDI SE 1.875% SNR 26/05/2026 EUR	FR0013176310	64.34	3	6,682,999	+25.44
COASTAL EMERALD LIMITED 4.3%-FRN GTD SNR PERP USD	XS2032636438	54.96	1	57,774,330	+21.61
NATURGY FINANCE B.V. 0.75% GTD SNR 28/11/29 EUR	XS2083976139	91.86	1	75,546,998	+19.36
NATURA COSMETICOS SA 4.125% GTD SNR 03/05/28 USD	USP7088CAC03	72.86	1	45,328,780	+14.91
SK HYNIX INC 1.5% SNR 19/01/26	USY8085FBA76	46.82	1	18,218,818	+13.72
TRUIST FINANCIAL CORPORATION 1.95% SNR MTN 05/06/30 USD	US89788MAB81	24.00	1	106,869,640	+13.69
ARCOS DORADOS HOLDINGS INC 5.875% GTD SNR 04/04/27 USD	USG0457FAC17	30.60	1	29,667,949	+11.83
TURKIYE IS BANKASI 6.125% SNR MTN 25/04/24 USD	XS1578203462	49.09	2	17,588,000	+10.23
DAIMLER FINANCE NA LLC 1.45% GTD SNR 02/03/26 USD	US233851EC41	20.92	1	188,905,580	+9.88
MAHLE GMBH 2.375% SNR 14/05/2028 EUR	XS2341724172	42.01	1	86,172,996	+9.09

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	9.75	-7,474,000
ELECTRICITE DE FRANCE 0% CNV SNR 14/09/2024 EUR	FR0013534518	2	1	57,438,496	63.85	+1,290,072
GULFPORT ENERGY CORP SNR 17/05/2026	US402635AQ92	2	1	15,515,209	11.25	-331,000
METINVEST BV 8.5% GTD SNR 23/04/2026 USD	XS1806400708	2	1	30,717,999	39.91	+1,150,000

Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	97,387,727,980	98,473,614,033	-1.10
BB	19,743,724,261	19,595,995,790	+0.75
B	14,305,454,899	14,055,855,914	+1.78
CCC or Below	15,247,809,123	15,327,348,478	-0.52