

Orbisa Corporate Market Spotlight

17 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	147,961,092,177	149,792,933,104	-1.22
Hotness Indicator 1	134,636,946,964	136,243,254,578	-1.18
Hotness Indicator 2	12,404,180,591	12,599,657,484	-1.55
Hotness Indicator 3	919,964,621	950,021,041	-3.16

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
UBS GROUP AG 4.375%-FR PERP REGS	USH42097CB19	50.85	1	35,495,500	+28.02
MONDELEZ INTL HLDGS NETH B V 0% EXCH GTD 20/09/2024 EUR	XS2388456456	33.03	1	67,807,999	+25.07
UNICREDIT SPA 4.45%-FRN EMTN PERP EUR	XS2356217039	79.09	1	32,116,940	+18.13
UNITED GROUP B.V. 4.625% GTD 15/08/2028 EUR	XS2010027881	65.48	1	31,896,168	+15.73
TALANX AG 1.75%-FRN LT2 01/12/42 EUR	XS2411241693	34.66	1	52,793,997	+12.97
ENEXIS HOLDING NV 0.375% SNR 14/04/2033 EUR	XS2331315635	38.71	1	53,997,089	+10.85
E.ON SE 0.75% SNR 18/12/30	XS2103014457	46.74	1	44,065,959	+10.45
ABN AMRO BANK N.V. 0.5% SNR NPF 23/09/2029 EUR	XS2389343380	37.27	1	162,075,498	+9.06
RICHEMONT INTERNATIONAL HOLDING 2% GTD SNR 26/03/2038 EUR	XS1789759195	16.42	1	71,904,329	+8.18
ORANGE 1.875% SNR 12/09/2030 EUR	FR0013359239	31.13	1	156,116,498	+7.77

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
MGM GROWTH PPTYS OPER PRTN/ 4.5% GTD SNR 01/09/2026 USD	US55303XAB10	2	1	59,136,200	1.72	+133,000
TURKIYE IS BANKASI 6.125% SNR MTN 25/04/24 USD	XS1578203462	2	1	17,588,000	49.09	+2,100,000
CASINO GUICHARD-PERRACHON 3.58%-VAR SNR 07/02/25 EUR	FR0012369122	2	1	59,564,898	30.89	+6,400,000
ABERTIS INFRAESTRUCTURAS 2.5% SNR 27/02/25	ES0211845294	2	1	47,937,998	34.21	-300,000
ATOS SE 1.75% SNR 07/05/2025 EUR	FR0013378452	3	2	35,769,999	83.31	-700,000
INTRUM AB 3% SNR 15/09/2027	XS2052216111	2	1	63,420,327	54.78	+8,531,000
TELENET FINANCE LUXEMB NOTES SARL 3.5% SNR SEC 01/03/2028 EUR	BE6300371273	2	1	52,829,995	40.13	+200,000
LOXAM SAS 5.75% SUB 15/07/2027 EUR	XS2031871143	2	1	79,079,140	33.24	+1,900,000
PETROBRAS GLOBAL FINANCE B.V. 5.625% GTD SNR 20/05/43 USD	US71647NAA72	2	1	18,049,000	24.27	+37,000

Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	98,969,962,836	100,190,071,423	-1.22
BB	19,787,220,082	20,006,842,368	-1.10
B	14,357,347,782	14,486,950,992	-0.89
CCC or Below	14,868,350,717	15,130,907,980	-1.74