

# Orbisa Corporate Market Spotlight

18 January 2022

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## On Loan Summary

Day on day summary of loan balances by fee band

	Loan Value (USD)	Loan Value Previous (USD)	DoD (%)
Total	147,667,606,887	147,961,092,177	-0.20
Hotness Indicator 1	134,219,448,458	134,636,946,964	-0.31
Hotness Indicator 2	12,502,131,278	12,404,180,591	+0.79
Hotness Indicator 3	946,027,151	919,964,621	+2.83

## Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
FORTUNE STAR BVI LIMITED 5% GTD SNR 18/05/26	XS2343337122	58.95	2	72,530,145	+19.48
ELECTRICITE DE FRANCE 5.375%-FR SUB EMTN PERP EUR	FR0011401751	36.29	1	62,275,900	+16.93
NESTLE HOLDINGS INC 2.625% GTD SNR 14/09/51 USD	US641062AZ70	63.14	1	37,165,998	+16.79
ERSTE GROUP BANK AG 4.25%-FRN PERP	AT0000A2L583	27.25	1	66,785,998	+16.14
SUMITOMO MITSUI FINANCIAL GROUP INC2.472% SNR 14/01/29	US86562MNCN83	25.84	1	76,189,000	+15.52
ROYAL BANK OF CANADA 0.75% SNR MTN 07/10/24 USD	US78016EZK83	22.02	1	117,075,500	+15.22
DAIMLER AG 0.75% SNR EMTN 11/03/33 EUR	DE000A3H3JM4	44.23	1	48,159,916	+15.07
BP CAPITAL MARKETS PLC 1% CNV GTD SNR 28/04/23 GBP	XS1410519976	61.02	1	61,450,997	+13.18
INTEL CORP 2.875% SNR 11/05/24	US458140BD13	22.21	1	129,232,258	+12.32
COMMONWEALTH BANK OF AUSTRALIA 3.15% SNR MTN 19/09/27 USD	US2027A0JT79	58.37	2	28,320,140	+11.33

## 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 PRNT/ 4.5% GTD SNR 01/09/2026 USD	US55303XAB10	2	1	59,136,200	1.72	+133,000
COMMERZBANK AG 0.5% SNR MTN 04/12/2026 EUR	DE000CZ45VC5	2	1	35,866,540	34.89	-19,804,000
TURKIYE IS BANKASI 6.125% SNR MTN 25/04/24 USD	XS1578203462	2	1	17,588,000	49.09	+2,100,000
COASTAL EMERALD LIMITED 4.3%-FRN GTD SNR PERP USD	XS2032636438	2	1	57,774,330	68.89	+23,802,000
ABERTIS INFRAESTRUCTURAS 2.5% SNR 27/02/25	ES0211845294	2	1	50,062,998	37.95	+2,200,000
SUNAC CHINA HLDGS 6.65% GTD SNR 03/08/24 USD	XS2212116854	2	1	112,580,177	3.62	-4,380,000
YUZHOU GROUP HOLDINGS COMPANY LTD 7.375% SNR SEC 13/01/26 USD	XS2100653778	2	1	53,940,150	15.12	+229,000
CASINO GUICHARD-PERRACHON 3.58%-VAR SNR 07/02/25 EUR	FR0012369122	2	1	58,804,898	31.29	+6,500,000
ATOS SE 1.75% SNR 07/05/2025 EUR	FR0013378452	3	2	35,389,999	83.64	-900,000
INTRUM AB 3% SNR 15/09/2027	XS2052216111	2	1	60,462,827	54.30	+6,619,000

## Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	98,648,864,117	98,969,962,836	-0.32
BB	19,804,741,037	19,787,220,082	+0.09
B	14,530,549,959	14,357,347,782	+1.21
CCC or Below	14,725,258,972	14,868,350,717	-0.96