

Orbisa Corporate Market Spotlight

24 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	149,412,422,104	148,445,315,724	+0.65
Hotness Indicator 1	136,009,193,160	135,025,409,511	+0.73
Hotness Indicator 2	12,238,316,554	12,272,793,056	-0.28
Hotness Indicator 3	1,164,912,391	1,147,113,157	+1.55

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
FED DES CAISSES DESJARDINS QUEBEC 0.7% SNR 21/05/24	US31429KAE38	34.08	1	58,090,720	+30.71
COOPER STANDARD AUTO 5.625% GTD SNR 15/11/26 USD	US216762AF11	56.40	1	137,361,300	+25.26
PELTON INTERACTIVE INC 0% CNV SNR 15/02/26	US70614WAA80	49.61	1	102,187,089	+22.31
FASTIGHETS AB BALDER 1.125% SNR 29/01/2027 EUR	XS2050448336	82.66	1	32,236,999	+14.68
DIAMONDBACK ENERGY INC 4.75% GTD SNR 31/05/25 USD	US25278XAP42	20.40	1	91,559,657	+13.18
ARCOR S.A.I.C. 6% SNR MTN 06/07/23	USP04559AL70	46.23	2	8,177,000	+13.08
CREDIT AGRICOLE SA 6.875%-FRN PERP	US225313AL91	20.02	2	22,434,850	+12.67
HEALTHPEAK PROPERTIES INC 3.25% SNR 15/07/26	US40414LAQ23	15.88	1	94,439,214	+12.55
BANK OF NOVA SCOTIA 1.95% SNR 01/02/23	US064159TE65	17.25	1	88,504,150	+11.22
BOUYGUES 0.5% SNR 11/02/30	FR0014006CS9	69.28	1	33,486,499	+10.78

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
POWERLONG REAL ESTATE HOLDINGS LTD 7.125% SNR 08/11/2022 USD	XS2078556342	3	2	67,221,946	9.56	-2,638,000
ZHENRO PROPERTIES GP LTD 6.5% GTD SNR 01/09/2022 USD	XS2383329237	3	2	46,009,000	41.46	+8,516,000
COASTAL EMERALD LIMITED 4.3%-FRN GTD SNR PERP USD	XS2032636438	2	1	53,230,330	62.46	-1,552,000
CATERPILLAR INC 1.9% SNR 12/03/2031	US149123CK50	3	2	86,682,599	94.58	-14,828,000
CELLNEX TELECOM SAU 0.75% CNV SNR 20/11/31 EUR	XS2257580857	2	1	195,562,999	5.68	+3,500,000
VOLKSWAGEN INTERNATIONAL FINANCE NV1.25% GTD SNR 23/09/32 EUR	XS2234567662	3	2	30,901,998	69.90	-700,000
CREDIT AGRICOLE SA 6.875%-FRN PERP	US225313AL91	2	1	22,434,850	20.02	+1,521,000
CREDIT AGRICOLE CORP.&INVESTMT BANK0.78% GTD SNR 28/06/24 USD	US22533AE527	2	1	1,352,499	82.00	-250,000
INTESA SANPAOLO S.P.A. 4.7% SNR MTN 23/09/49 USD*1	US46115HBN61	3	2	56,695,600	47.54	-4,136,000
DEUTSCHE POST AG 1% SNR 20/05/32 '13'	XS2177122897	2	1	64,761,679	26.39	+74,000

Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	98,237,726,187	98,132,576,093	+0.11
BB	20,567,399,706	20,223,781,490	+1.70
B	15,484,444,426	15,172,346,542	+2.06
CCC or Below	15,122,851,785	14,923,120,957	+1.34