ORBISA

Orbisa Corporate Market Spotlight

03 January 2023

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	139,375,509,080	139,496,779,446	-0.09
Hotness Indicator 1	119,120,829,725	119,235,863,905	-0.10
Hotness Indicator 2	16,222,432,119	16,243,394,295	-0.13
Hotness Indicator 3	4,032,247,236	4,017,521,246	+0.37

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
WORLDLINE 0.25% SNR 18/09/2024 EUR	FR0013448032	41.83	2	49,482,999	+24.25
AT HOME GROUP INC 4.875% GTD 15/07/2028 USD	US04650YAA82	70.22	2	34,342,550	+23.29
RAYONIER AM PRODUCTS INC 5.5% GTD SNR 01/06/2024 USD	US75508EAA64	83.77	3	14,934,810	+22.37
TELEFONICA EMISIONES SAU 1.93% GTD SNR 17/10/31 EUR	XS1505554771	47.93	2	29,835,000	+15.76
TKC HOLDINGS INCORPORATED 10.5% SNR 15/05/29	US87256YAA10	59.54	2	54,181,051	+13.59
MICROSOFT CORP 3.625% SNR 15/12/2023 USD	US594918AW47	16.47	1	110,254,200	+13.13
VIKING CRUISES LTD 7% GTD SNR 15/02/29	US92676XAF42	69.65	2	44,109,291	+12.80
STELLANTIS N.V 0.625% SNR 30/03/2027 EUR	XS2325733413	83.40	1	54,731,428	+11.71
SOCIETE GENERALE 5.375%-FR PERP 'REGS	USF8500RAA08	41.12	2	43,773,570	+11.29
OSCAR ACQUISITIONCO LLC & OSCAR FIN9.5% SNR 15/04/2030	US687785AB10	40.77	1	56,637,700	+10.70

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
GROUPAMA ASSURANCES MUTUELLES 2.125% LT2 16/09/2029 EUR	FR0013447125	3	2	12,067,000	28.18	+1,500,000
MACQUARIE BANK 2.3% SNR MTN 22/01/2025 USD	US55608PBE34	2	1	48,469,548	13.55	+5,132,000
PUBLIC SERVICE CO OF NEW HAMPSHIRE 3.5% 1MTG 01/11/23	US744482BL38	2	1	39,051,570	2.78	+32,000
DEUTSCHE BK AG N Y 4.1% SNR NPF 13/01/2026 USD	US251526BZ10	2	1	117,588,660	2.55	-668,000
RITE AID CORP 8% GTD SNR SEC 15/11/26 USD	US767754CL62	2	1	152,501,800	11.71	-3,018,000
VIVION INVESTMENTS S.A.R.L 3.5% SNR 01/11/25	XS2070311431	3	2	32,794,999	76.23	-9,000,000
COUNTRY GARDEN HLDGS CO LTD 5.125% GTD SNR 17/01/25 USD	XS1750118462	3	2	97,506,749	18.00	+481,000
BANK OF NOVA SCOTIA 1.625% SNR 01/05/23	US064159VK97	2	1	99,685,100	1.20	+301,000
FOX CORP 3.5% GTD SNR 08/04/2030 USD	US35137LAL99	2	1	82,824,599	3.63	+451,000
HUDBAY MINERALS INC 4.5% GTD SNR 01/04/2026 USD	US443628AJ11	2	1	172,343,789	10.22	+2,091,000

Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	96,269,822,891	97,538,602,672	-1.30
BB	19,692,699,165	21,060,939,664	-6.50
B	13,121,387,641	13,858,443,440	-5.32
CCC or Below	10,291,599,383	10,288,859,756	+0.03

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