

# Orbisa Corporate Market Spotlight

17 June 2021

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	135,215,613,974	137,100,837,123	-1.38
Hotness Indicator 1	127,724,028,425	129,552,702,941	-1.41
Hotness Indicator 2	7,300,401,810	7,357,239,519	-0.77
Hotness Indicator 3	191,183,739	190,894,663	+0.15

## Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
BRITISH TELECOMMUNICATIONS 1.874%-FRN GTD 18/08/80 EUR	XS2119468572	78.52	1	50,240,335	+14.36
SOCIETE GENERALE 3.653%-FRN LT2 08/07/35 USD	US83368RAY80	24.04	1	66,676,710	+11.35
DELHI INTERNATIONAL AIPOPT PRIVATE 6.45% SNR SEC 04/06/29 USD	USY2R40TAB40	56.28	2	17,235,000	+11.02
UNICREDIT SPA 2.2%-FRN 22/07/2027 EUR	XS2207976783	37.93	1	153,309,067	+10.41
NEMEAN BONDCO PLC 7.375% GTD 01/02/2024 GBP	XS1554448271	21.88	2	36,559,550	+10.23
FAIR ISAAC CORP 4% SNR 15/06/2028	US303250AF16	11.40	1	53,104,259	+9.30
AMERICAN TOWER CORP 2.7% SNR 15/04/2031	US03027XBM11	13.30	1	155,637,600	+9.24
BMW US CAPITAL LLC 2.55% GTD SNR 01/04/31 USD	US05565EBS37	17.45	1	70,106,747	+8.68
CREDIT AGRICOLE S.A.(LONDON BRANCH)3.875% SNR MTN 15/04/24 USD	US22532LAM63	15.45	1	118,775,000	+8.41
BRIGHTHOUSE FINANCIAL GLOBAL FDG 1.55% SNR SEC 24/05/26 USD	US10921U2C16	40.25	1	64,037,191	+7.84

## 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
TALEN ENERGY SUPPLY LLC 6.5% SNR 01/06/2025 USD	US87422VAA61	2	1	132,502,680	56.94	+3,609,999
KONINKLIJKE KPN NV 7%-FRN SUB 28/03/73	US50048VAA89	2	1	26,120,999	28.36	+4,175,000
YUZHOU GROUP HOLDINGS COMPANY LTD 6% GTD SNR 25/01/2022 USD	XS1555300497	2	1	43,226,000	69.66	+2,700,000
SCENTRE GROUP TRUST 1/TR 2 4.375% GTD SNR 28/05/30 USD	US80622GAE44	2	1	50,723,800	53.70	-176,000
PEMEX PROJECT FUNDING MASTER TRUST 6.625% GTD SNR 15/06/38 USD	US706451BR12	2	1	93,712,349	2.35	-387,000
BAIDU INC 4.125% SNR 30/06/25	US056752AG38	2	1	38,809,360	4.00	-200,000

## Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	91,924,787,046	92,516,740,669	-0.64
BB	18,276,620,027	18,801,995,763	-2.79
B	11,632,168,890	11,915,066,715	-2.37
CCC or Below	13,397,463,771	13,897,257,905	-3.60