

# Orbisa Corporate Market Spotlight

29 July 2021

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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	138,164,103,272	138,536,094,847	-0.27
Hotness Indicator 1	131,433,946,061	131,817,939,277	-0.29
Hotness Indicator 2	6,476,999,521	6,479,909,467	-0.04
Hotness Indicator 3	253,157,690	238,246,102	+6.26

## Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
AMEREN CORP 3.5% SNR 15/01/2031	US023608AJ15	35.62	1	157,223,128	+26.13
BED BATH AND BEYOND 3.749% SNR 01/08/2024 USD	US075896AA80	52.80	2	20,549,080	+16.89
HILTON GRAND VACATION BORROW/ 6.125% SNR 01/12/24	US43283QAB68	14.51	1	29,647,310	+13.06
HEALTHPEAK PROPERTIES INC 6.75% SNR 01/02/41	US40414LAE92	23.34	1	54,356,210	+12.86
BOARDWALK PIPELINES LP 4.8% GTD SNR 03/05/2029 USD	US096630AG32	19.84	1	158,535,510	+11.75
PACIFIC GAS & ELECTRIC CO 3% 1MTG 15/06/2028	US694308JW85	29.64	1	197,508,800	+10.09
CHEVRON CORPORATION 1.554% SNR 11/05/25	US166764BW97	11.31	1	385,268,509	+10.05
SOFTBANK GROUP CORP 6.875%-FRN SUB PERP USD	XS1642686676	68.00	1	61,338,000	+9.78
CELULOSA ARAUCO Y CONSTITUCION 4.5% SNR 01/08/24	US151191AZ66	11.70	1	106,218,600	+9.39
PTTEP TREASURY CENTER COMPANY LTD 2.587% GTD SNR 10/06/27 USD	USY7150MAG25	25.42	1	48,059,448	+9.37

## 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
DELTA AIR LINES INC 7% SNR SEC 01/05/25	US247361ZX93	2	1	361,680,503	5.06	+5,333,500
CREDITO REAL SAB DE CV SOFOM ER 8% SNR 21/01/2028 USD REGS'	USP32506AE09	3	2	35,730,000	88.54	+200,000
VIVENDI SA 1.875% SNR 26/05/2026 EUR	FR0013176310	3	2	7,755,000	87.69	-400,000
ENDO DESIGNATED ACT CO / ENDO 9.5% GTD 31/07/2027 USD	US29273DAB64	2	1	242,297,767	58.66	+6,360,000
BRASKEM AMERICA FINANCE CO 7.125% GTD SNR 22/07/41 USD	USU1065PAA94	2	1	22,219,999	14.22	+1,217,000
QUAD/GRAPHICS INC 7% GTD SNR 01/05/22	US747301AC32	3	2	17,689,350	99.83	+2,648,000
ARKEMA SA 1.5%-FRN SUB PERP	FR0013478252	2	1	12,874,000	27.19	+600,000
DEUTSCHE POST AG 0.375% SNR 20/05/26	XS2177122541	2	1	25,071,465	68.07	-1,079,000
SINOPEC GROUP OVERSEAS DEV 2018 LTD2.3% GTD SNR 08/01/2031 USD	USG82016AS83	2	1	73,929,970	25.97	-4,464,000
TRUST F/1401 6.39% SNR 15/01/2050 USD	USP9401CAB83	2	1	41,816,439	29.05	-1,373,000

## Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	94,307,070,499	94,359,164,695	-0.06
BB	19,617,254,191	19,733,034,002	-0.59
B	11,610,616,931	11,646,445,614	-0.31
CCC or Below	12,664,158,320	12,831,635,650	-1.31