

Orbisa Corporate Market Spotlight

06 August 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	140,189,185,255	140,043,547,619	+0.10
Hotness Indicator 1	132,832,516,299	132,765,831,134	+0.05
Hotness Indicator 2	7,101,844,893	7,010,201,390	+1.31
Hotness Indicator 3	254,824,062	267,515,095	-4.74

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
EMPRESA DE TRANSPORTE ME 4.7% SNR 07/05/50	USP37466AS18	34.25	1	129,577,246	+21.68
AMGEN INC 1.9% SNR 21/02/2025	US031162CV00	16.53	1	100,430,210	+14.92
VALE OVERSEAS LIMITED 8.25% GTD SNR 17/01/34 USD	US91911TAE38	26.12	1	68,293,320	+14.01
CEMEX S.A.B. DE C.V. 5.45% GTD 19/11/2029 USD	US151290BV44	20.01	1	124,421,689	+12.89
NE PROPERTY B.V. 3.375% GTD SNR 14/07/27 EUR	XS2203802462	75.60	1	27,611,920	+12.37
TORONTO-DOMINION BANK 0.45% SNR MTN 11/09/23 USD	US89114QCJ58	13.57	1	159,961,450	+12.23
ANHEUSER BUSCH INBEV WORLDWIDE INC 4.6% GTD SNR 01/06/2060 USD	US035240AU42	11.70	1	190,603,200	+10.44
CENTRAL CHINA REAL ESTATE LIMITED 7.5% GTD 14/07/2025 USD	XS2282587414	50.74	2	34,217,000	+10.28
CHINA EVERGRANDE GROUP 8.25% GTD SNR 23/03/22 USD	XS1580431143	36.22	1	164,155,009	+9.06
GERDAU TRADE INC 4.875% GTD SNR 24/10/27 USD	USG3925DAD24	19.60	2	58,353,000	+8.86

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
ZHENRO PROPERTIES GP LTD 7.875% GTD SNR 14/04/24 USD	XS2099413093	3	2	18,455,000	47.13	-1,195,000
GNL QUINTERO SA 4.634% SNR 31/07/2029 USD	USP4909LAA81	2	1	69,737,649	19.57	+2,775,000
SHIMAO GROUP HOLDINGS LTD 3.45% GTD SNR 11/01/31 USD	XS2276735326	2	1	287,433,650	87.38	-1,371,000
UNITED AIRLINES HOLDINGS INC 4.875% GTD SNR 15/01/25 USD	US910047AK50	2	1	125,982,620	80.09	+6,484,000
XIAOMI BEST TIME INTERNATIONAL LIMI3.375% GTD SNR 29/04/30 USD	USY77108AA93	2	1	22,084,500	11.35	-1,800,000
BRITISH TELECOMMUNICATIONS 1.874%-FRN GTD 18/08/80 EUR	XS2119468572	2	1	76,897,555	83.24	+17,185,000
IQIYI INC 3.75% CNV SNR 01/12/23 USD	US46267XAB47	2	1	58,615,450	10.24	-3,800,000
BOPARAN FINANCE PLC 7.625% GTD 30/11/2025 GBP	XS2262082758	2	1	57,739,650	68.23	+6,022,000
VINCI 0.375% CNV SNR 16/02/22 USD	FR0013237856	2	1	154,341,999	71.14	-5,400,000

Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	96,024,560,006	96,151,169,102	-0.13
BB	19,454,853,837	19,196,314,687	+1.35
B	11,658,522,605	11,711,508,924	-0.45
CCC or Below	13,084,322,359	13,017,669,693	+0.51