

# Orbisa Corporate Market Spotlight

12 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	139,134,027,637	138,931,083,403	+0.15
Hotness Indicator 1	131,859,124,842	131,626,530,591	+0.18
Hotness Indicator 2	6,958,896,815	6,982,821,201	-0.34
Hotness Indicator 3	316,005,979	321,731,610	-1.78

## Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
V F CORP 2.8% SNR 23/04/2027	US918204BB37	32.76	1	50,717,250	+29.29
GUARDIAN LIFE GLOBAL FDG 1.4% SNR SEC 06/07/2027 USD	US40139LAH69	29.23	1	36,955,000	+21.53
XIAOMI BEST TIME INTERNATIONAL LIMI3.375% GTD SNR 29/04/30 USD	USY77108AA93	27.20	1	22,084,500	+15.85
SNAP-ON INC 3.25% SNR 01/03/27	US833034AK75	20.54	1	66,636,250	+14.80
ARCH CAPITAL FINANCE LLC 4.011% GTD SNR 15/12/26 USD	US03939CAA18	15.34	1	74,568,840	+13.52
AVALONBAY COMMUNITIES INC 3.35% SNR MTN 15/05/27 USD	US05348EBA64	16.61	1	82,590,550	+11.97
SKYWORKS SOLUTIONS INC 1.8% SNR 01/06/2026	US83088MAK80	18.28	1	118,880,597	+11.18
COMMERZBANK AG 4.25%-FRN PERP '3'	DE000CZ45WA7	28.55	1	23,819,899	+10.08
BLACKSTONE PP EUR HOLD SARL 2.2% GTD SNR 24/07/2025 EUR	XS1851268893	37.69	1	62,710,399	+9.89
NORDSTROM INC 4.375% SNR 01/04/30	US655664AT70	85.85	2	108,726,849	+9.76

## 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
ADANI ABBOT POINT TERMINAL PTY LTD 4.45% GTD SNR 15/12/22 USD	US00653GAB05	2	1	48,682,310	10.75	-585,000
SHIMAO GROUP HOLDINGS LTD 3.45% GTD SNR 11/01/31 USD	XS2276735326	2	1	289,798,650	89.35	-517,000
MET TOWER GLOBAL FUNDING 0.7% SNR SEC 05/04/2024 USD	US58989V2C71	2	1	26,112,600	23.15	-500,000
QATAR PETROLEUM 3.125% SNR 12/07/41	US74730DAE31	2	1	366,023,809	0.91	-13,363,000
UNITED AIRLINES HOLDINGS INC 4.875% GTD SNR 15/01/25 USD	US910047AK50	2	1	124,156,457	82.31	+2,893,000
BRITISH TELECOMMUNICATIONS 1.874%-FRN GTD 18/08/80 EUR	XS2119468572	2	1	63,912,555	84.03	+4,291,000
BANCO BBVA PERU 5.25%-STP LT2 22/09/29 USD	USP16236AG98	2	1	7,515,600	35.50	+873,000
RUBY PIPELINE LLC 6% SNR 01/04/2022	US781172AB79	3	2	252,357,616	30.95	+297,000
BANK OF EAST ASIA LIMITED 5.875%-FRN MTN PERP	XS2049804896	2	1	63,970,749	1.95	-150,000
TALEN ENERGY SUPPLY LLC 6.5% SNR 01/06/2025 USD	US87422VAA61	2	1	107,585,730	19.26	-391,000

## Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	93,959,563,748	94,380,499,088	-0.45
BB	19,759,347,168	19,350,571,233	+2.11
B	12,122,781,936	11,870,421,547	+2.13
CCC or Below	13,326,163,253	13,363,059,100	-0.28