

Orbisa Corporate Market Spotlight

18 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	137,483,064,816	138,942,712,512	-1.05
Hotness Indicator 1	130,249,336,833	131,734,942,390	-1.13
Hotness Indicator 2	6,920,044,769	6,904,925,254	+0.22
Hotness Indicator 3	313,683,214	302,844,868	+3.58

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
DAIMLER FINANCE NA LLC 3.75% GTD SNR 22/02/28 USD	US233851DF80	38.49	1	38,969,000	+22.55
AMAZON COM INC 0.45% SNR 12/05/24	US023135BW50	25.35	1	263,225,798	+18.78
DAI-ICHI LIFE HOLDINGS INC 4%-FRN SUB PERP	US23380YAD94	57.72	1	13,356,000	+17.97
LOCKHEED MARTIN CORP 2.8% SNR 15/06/2050	US539830BQ10	58.21	1	189,215,191	+14.31
ALFA S.A.B. DE C.V. 6.875% SNR 25/03/2044 USD	USP0156PAC34	38.41	1	24,186,829	+13.64
BMW US CAPITAL LLC 1.25% GTD SNR 12/08/26 USD	US05565EBW49	81.17	2	38,157,049	+12.81
ZHENRO PROPERTIES GP LTD 7.875% GTD SNR 14/04/24 USD	XS2099413093	60.82	2	19,165,000	+12.51
KROGER CO 4.65% SNR 15/01/48	US501044DK40	26.26	1	80,019,575	+12.50
BAC CAPITAL TRUST XIV 5.63%-FRN GTD SUB PERP USD	US05518VAA35	71.92	2	60,618,400	+12.36
VALLOUREC SA 8.5% SNR 30/06/2026	XS2352739184	35.35	2	51,143,234	+9.95

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	48,499,310	10.44	-526,000
CHINA EVERGRANDE GROUP 8.25% GTD SNR 23/03/22 USD	XS1580431143	2	1	139,717,450	46.52	+2,804,000
BANCO BBVA PERU 5.25%-STP LT2 22/09/29 USD	USP16236AG98	2	1	7,564,600	35.27	+500,000
MET TOWER GLOBAL FUNDING 0.7% SNR SEC 05/04/2024 USD	US58989V2C71	2	1	26,112,600	23.15	-5,620,000
PETROLEOS MEXICANOS 4.25% GTD SNR 15/01/25 USD	US71654QB32	2	1	27,591,749	8.63	-690,000
RUBY PIPELINE LLC 6% SNR 01/04/2022	US781172AB79	3	2	250,303,679	30.38	+169,000
LOWE'S COMPANIES INC 5.125% SNR 15/04/50	US548661DW49	2	1	127,098,300	8.76	+9,441,000
TEGNA INC 5.5% SNR 15/09/2024	US364725BC41	3	2	27,685,540	32.97	-1,761,000

Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	92,633,018,234	93,721,045,118	-1.16
BB	19,520,808,491	19,781,398,614	-1.32
B	12,141,676,052	12,168,544,746	-0.22
CCC or Below	13,213,620,509	13,298,215,421	-0.64