

# Orbisa Corporate Market Spotlight

20 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	138,035,102,147	138,896,415,926	-0.62
Hotness Indicator 1	130,747,017,762	131,531,009,129	-0.60
Hotness Indicator 2	6,965,935,574	7,049,590,042	-1.19
Hotness Indicator 3	322,148,811	315,816,754	+2.00

## Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
ASTRAZENECA FINANCE LLC. 0.7% GTD SNR 28/05/2024 USD	US04636NAC74	32.12	1	179,782,200	+25.17
UBS GROUP AG 4.375%-FR PERP 'REGS	USH42097CB19	67.41	1	44,556,869	+24.74
BMW US CAPITAL LLC 0.75% GTD SNR 12/08/24 USD	US05565EBU82	59.86	1	51,777,890	+17.34
SUZANO AUSTRIA GMBH 7% GTD SNR 16/03/2047 USD	US86964WAB81	80.38	1	58,570,451	+15.81
DAIMLER FINANCE NA LLC 0.75% GTD SNR 01/03/24 USD	US233851EB67	26.28	1	196,128,096	+15.73
ADANI PORT AND SPECIAL ECONOMIC ZON5% SNR 02/08/2041	US00652MAJ18	52.30	1	46,623,160	+14.76
WIX.COM LTD 0% CNV SNR 15/08/25	US92940WAD11	67.35	1	85,317,500	+12.79
AMERICAN AXLE & MANUFACTURING INC 5% GTD SNR 01/10/2029 USD	US02406PBB58	52.18	2	163,621,100	+11.53
CSN INOVA VENTURES 6.75% GTD SNR 28/01/28 USD	USG2583XAB76	21.70	1	162,498,739	+11.38
BAKER HUGHES HOLDINGS LLC 3.337% SNR 15/12/27	US05723KAE01	13.01	1	297,894,680	+10.06

## 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
BMW US CAPITAL LLC 1.25% GTD SNR 12/08/26 USD	US05565EBW49	2	1	41,887,049	74.80	+24,332,000
BRASKEM NETH FIN B V 5.875% GTD SNR 31/01/50 USD	USN15516AE23	2	1	37,293,548	15.05	+1,385,000
CHINA EVERGRANDE GROUP 11.5% GTD 22/01/2023 USD	XS2106834299	2	1	104,606,499	5.00	-5,249,000
CHINA EVERGRANDE GROUP 8.25% GTD SNR 23/03/22 USD	XS1580431143	2	1	143,150,450	48.08	+2,981,000
PETROLEOS MEXICANOS 4.25% GTD SNR 15/01/25 USD	US71654QBV32	2	1	27,591,749	8.63	-650,000
SHIMAO GROUP HOLDINGS LTD 5.6% SNR 15/07/26	XS2025575114	2	1	132,538,408	73.53	+4,143,000
TEGNA INC 5.5% SNR 15/09/2024	US364725BC41	3	2	27,685,540	32.97	-1,858,000
INDIA TOLL ROADS 5.5% SNR SEC 19/08/2024 USD	XS2301399205	2	1	91,778,000	32.96	+1,100,000

## Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	92,814,569,521	93,680,210,241	-0.92
BB	19,448,738,814	19,517,906,099	-0.35
B	12,517,861,253	12,514,421,609	+0.03
CCC or Below	13,279,728,448	13,210,281,494	+0.53