

# Orbisa Corporate Market Spotlight

02 December 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	154,932,690,103	151,619,298,606	+2.19
Hotness Indicator 1	141,972,505,396	139,095,224,237	+2.07
Hotness Indicator 2	12,212,409,220	11,843,378,978	+3.12
Hotness Indicator 3	747,775,486	680,695,391	+9.85

## Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
NESTLE FINANCE INTERNATIONAL LTD 0% GTD SNR 12/11/24	XS2170362326	47.00	1	38,926,878	+26.34
COUNTRY GARDEN HLDGS CO LTD 7.125% GTD SNR 27/01/22 USD	XS1880450140	68.58	2	24,579,340	+24.02
PEPSICO INC 1.95% SNR 21/10/31	US713448FE31	39.15	1	182,510,899	+20.95
KLA CORPORATION 3.3% SNR 01/03/2050	US482480AJ99	24.50	1	165,097,017	+17.89
EASY TACTIC LIMITED 5.75% GTD 13/01/2022 USD	XS1545743442	53.50	2	42,258,147	+17.77
SOCIETE GENERALE 4.25% SUB 19/08/2026 USD	US83368JKF65	23.47	1	62,035,620	+17.47
ARCOR S.A.I.C. 6% SNR MTN 06/07/23	USP04559AL70	49.99	2	6,027,000	+15.99
SCRIPPS ESCROW II INC 5.375% SNR 15/01/31	US81105DAB10	37.85	1	155,189,629	+15.69
PTTEP TREASURY CENTER COMPANY LTD 3.903% GTD SNR 06/12/59 USD	USY7150MAE76	25.51	1	128,250,000	+14.32
PULTE GROUP INC 7.875% GTD SNR 15/06/32 USD	US745867AM30	28.16	1	55,019,950	+14.31

## 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
ERSTE GROUP BANK AG 3.375%-FRN PERP '4	XS2108494837	2	1	20,192,000	80.23	+7,400,000
CREDITO REAL SAB DE CV SOFOM ENR 9.125%-FRN SUB PERP USD	USP32457AB27	3	2	42,722,000	50.42	-4,860,000
IHS MARKIT LTD 4.75% SNR 01/08/28	US44962LAF40	2	1	81,533,900	7.57	+4,803,000
POWERLONG REAL ESTATE HOLDINGS LTD 6.25% GTD SNR 10/08/24 USD	XS2213954766	3	2	45,377,746	76.28	+4,500,000
CHEVRON U.S.A. INC 5.25% GTD SNR 15/11/43 USD	US166756AU09	2	1	70,682,970	1.92	+928,000
SHIMAO GROUP HOLDINGS LTD 5.6% SNR 15/07/26	XS2025575114	3	2	143,816,604	60.51	+5,210,000
CALLON PETROLEUM CO 8% GTD SNR 01/08/28	US13123XBD30	2	1	190,385,126	57.81	+19,034,000
NEXI SPA 1.75% CNV SNR 24/04/27 EUR	XS2161819722	2	1	119,895,500	6.42	+2,200,000
ALLIANZ FINANCE II BV 0% GTD SNR 14/01/2025 EUR	DE000A28RSQ8	2	1	18,004,998	5.00	-1,500,000
TOWER BERSAMA INFRASTRUCTURE TBK 4.25% SNR 21/01/25	XS2099045515	2	1	30,957,450	22.93	+1,500,000

## Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	103,703,023,154	102,245,941,848	+1.43
BB	20,968,706,600	19,974,485,477	+4.98
B	14,232,204,968	13,852,129,711	+2.74
CCC or Below	16,052,635,665	15,616,092,528	+2.80