

# Orbisa Corporate Market Spotlight

09 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	155,038,989,698	155,243,297,788	-0.13
Hotness Indicator 1	141,541,926,409	142,167,344,138	-0.44
Hotness Indicator 2	12,697,285,751	12,379,668,283	+2.57
Hotness Indicator 3	799,777,538	696,285,368	+14.86

## Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
PACIFIC GAS & ELECTRIC CO 3.3% SNR 15/03/2027	US694308HS91	26.66	1	54,869,250	+24.61
VENTAS REALTY LIMITED PARTNERSHIP 4.375% GTD SNR 01/02/45 USD	US92277GAF46	32.37	1	30,394,340	+16.06
PROVIDENCE HEALTH & SVCS OBLIG DIRE2.746% SNR 01/10/2026 USD	US743756AB40	34.78	1	47,251,800	+14.48
WEA FINANCE LLC 3.5% GTD SNR 15/06/2029 USD	US92928QAF54	37.88	1	35,845,998	+13.94
ROYAL BANK OF CANADA 0.5% SNR MTN 26/10/2023 USD	US78015K7J72	25.48	1	146,470,310	+13.65
ROYAL BANK OF CANADA 2.25% SNR MTN 01/11/24 USD	US78015K7C20	19.54	1	167,713,039	+13.50
COLBUN S.A. 3.15% SNR 19/01/32	USP2867KAL00	31.00	1	63,752,120	+12.43
CTP N.V 0.75% SNR EMTN 18/02/27 EUR	XS2303052695	62.00	1	38,669,148	+12.03
KIA CORPORATION 1.75% SNR 16/10/26	USY4760JAA17	24.05	1	58,749,000	+11.91
DANONE 1%-FRN SUB EMTN PERP EUR	FR0014005EJ6	54.06	1	29,596,999	+10.58

## 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
YUZHOU GROUP HOLDINGS COMPANY LTD 6% GTD SNR 25/01/2022 USD	XS1555300497	3	2	28,283,798	69.29	-2,333,000
SHIMAO GROUP HOLDINGS LTD 5.2% GTD SNR 16/01/2027 USD	XS2385392936	3	2	82,981,707	35.93	-2,969,000
KAISA GROUP HOLDINGS LIMITED 11.25% GTD SNR 09/04/22 USD	XS1973544700	2	1	48,421,000	28.64	-658,000
TRUSTEES OF PRINCETON UNIVERSITY 2.516% SNR 01/07/50	US89837LAG05	2	1	48,744,799	62.29	+8,000
LONGFOR GROUP HLDGS LTD 4.5% SNR 16/01/28	XS1743535491	2	1	67,037,997	71.41	+2,517,000
AIRCASTLE LIMITED 4.125% SNR 01/05/24	US00928QAQ47	2	1	51,155,230	2.06	-3,047,000
JPMORGAN CHASE BANK NA 0% CNV SNR 18/02/2024 EUR	XS2303829308	2	1	118,882,501	56.36	+42,700,000
CVR PARTNERS LP 9.25% GTD 15/06/2023 USD	US12663QAA31	2	1	13,479,440	8.89	+26,000
COMMERZBANK AG 4.25%-FRN PERP '3'	DE000CZ45WA7	2	1	48,159,898	53.16	-2,500,000
CATERPILLAR INC 1.9% SNR 12/03/2031	US149123CK50	2	1	81,332,399	91.22	+16,589,000

## Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	103,388,627,576	103,198,929,246	+0.18
BB	21,129,014,056	21,417,798,762	-1.35
B	14,711,083,174	14,710,233,329	+0.01
CCC or Below	15,845,970,558	15,940,503,250	-0.59