

# Orbisa Corporate Market Spotlight

14 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	150,207,058,450	151,361,185,842	-0.76
Hotness Indicator 1	136,398,132,341	137,309,701,934	-0.66
Hotness Indicator 2	12,996,616,478	13,236,995,139	-1.82
Hotness Indicator 3	812,309,631	814,488,769	-0.27

## Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
MICROSOFT CORP 5.2% SNR 01/06/2039 USD	US594918AD65	24.77	2	38,587,500	+14.91
APCOA PARKING HOLDINGS GMBH 4.625% SNR SEC 15/01/27 EUR	XS2366276595	91.48	2	42,557,749	+13.94
WESTPAC BANKING CORPORATION 1.125% SNR 05/09/27	XS1676933853	86.07	1	53,210,068	+12.85
BLACKSTONE HOLDINGS FINANCE 2.85% GTD SNR 05/08/51 USD	US09261BAF76	18.69	1	114,864,838	+12.80
LABL INC 8.25% SNR 01/11/29	US50168QAD79	38.81	1	126,405,939	+9.61
TELEFONICA EMISIONES SAU 5.52% GTD SNR 01/03/49 USD	US87938WAX11	14.85	1	221,349,223	+8.99
YAPI VE KREDI BANKASI A.S. 8.25% SNR MTN 15/10/24 USD	XS1958649854	29.57	2	31,947,000	+8.75
BANK OF AMERICA CORPORATION 5.2%-FRN SUB PERP 'U	US060505ED21	25.44	2	62,810,589	+7.82
SOCIETE GENERALE 5.375%-FR PERP 'REGS	USF8500RAA08	52.09	1	35,704,970	+7.80
SHERWOOD FINANCING PLC FRN SNR SEC 11/27	XS2010027535	79.77	2	13,413,940	+7.57

## 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
SHIMAO GROUP HOLDINGS LTD 5.2% GTD SNR 16/01/2027 USD	XS2385392936	3	2	84,249,007	36.33	-2,723,000
KAISA GROUP HOLDINGS LIMITED 11.25% GTD SNR 09/04/22 USD	XS1973544700	2	1	48,421,000	28.64	-1,700,000
BNP PARIBAS 4.5%-FR PERP 'REGS	USF1R15XL274	2	1	83,145,200	71.93	+2,910,000
WESLEYAN UNIV CONN 4.781% SNR 01/07/16	US95101VAA70	2	1	22,985,700	14.04	-98,000
TRUSTEES OF PRINCETON UNIVERSITY 2.516% SNR 01/07/50	US89837LAG05	2	1	48,541,799	61.93	-1,525,000
AGILE GROUP HOLDING LTD 6.7% GTD SNR 07/03/2022 USD	XS1959497782	3	2	30,487,396	94.51	+168,000
LONGFOR GROUP HLDGS LTD 4.5% SNR 16/01/28	XS1743535491	2	1	64,914,997	70.47	+394,000
AKBANK TURK ANONIM SIRKETI 5% SNR 24/10/2022	USM0375YAK49	2	1	29,262,648	38.10	+350,000
FIRST REPUBLIC BANK SAN FRANCISCO 4.625% SUB 13/02/2047 USD	US33616CAC47	2	1	47,939,500	2.27	+50,000
CATERPILLAR INC 1.9% SNR 12/03/2031	US149123CK50	2	1	82,814,399	86.41	+13,380,000

## Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	99,791,491,477	100,969,092,942	-1.17
BB	20,456,119,950	20,311,030,434	+0.71
B	14,586,491,090	14,515,177,508	+0.49
CCC or Below	15,393,540,315	15,583,753,318	-1.22