

Orbisa Corporate Market Spotlight

09 June 2021

For more information please contact sales@orbisa.com

On Loan Summary

Day on day summary of loan balances by fee band

	Loan Value (USD)	Loan Value Previous (USD)	DoD (%)
Total	139,371,042,537	140,024,557,658	-0.47
Hotness Indicator 1	131,527,949,470	132,116,050,056	-0.45
Hotness Indicator 2	7,506,257,798	7,580,896,476	-0.98
Hotness Indicator 3	336,835,269	327,611,125	+2.82

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
BOMBARDIER INC 7.45% SNR 01/05/2034 USD	US097751AL51	84.98	2	17,983,250	+25.47
KOHL'S CORPORATION 9.5% SNR 15/05/2025	US500255AW45	25.50	2	22,203,500	+18.87
HUARONG FINANCE 2017 CO LTD 3.75% GTD SNR 27/04/22 USD	XS1596794971	62.69	2	21,537,690	+15.66
STRYKER CORP 1.15% SNR 15/06/25	US863667BA85	20.21	1	52,164,490	+15.35
DEUTSCHE POST AG 0.375% SNR 20/05/26	XS2177122541	73.81	1	29,468,815	+13.03
LOGAN GROUP COMPANY LTD 5.75% GTD SNR 14/01/25 USD	XS2099677747	59.68	2	9,385,000	+12.84
SUZANO AUSTRIA GMBH 7% GTD SNR 16/03/2047 USD	US86964WAB81	64.50	1	62,771,451	+10.06
TRANSOCEAN INC 11.5% GTD SNR 30/01/27 USD	US893830BQ11	12.24	1	136,011,830	+9.71
ATHENE HOLDING LTD 3.95% SNR 25/05/51	US04686JAD37	12.88	1	113,468,719	+9.70
LENOVO GROUP LIMITED 3.421% SNR 02/11/30	USY5257YAJ65	33.20	1	105,879,499	+9.44

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
WASHINGTON PRIME GROUP LP 6.45% SNR 15/08/24	US939648AE19	3	2	21,546,900	12.21	+1,195,000
HUARONG FIN. 19 2.125% GTD SNR 30/09/23 USD	XS2235973786	2	1	57,131,198	11.22	-2,100,000
DEUTSCHE LUFTHANSA AG 0.25% SNR 06/09/24	XS2049726990	3	2	15,046,580	81.29	+996,000
VIACOMCBS INC 4.95% SNR 19/05/50	US92556HAC16	2	1	486,498,519	37.96	-16,032,000
ENERGEAN ISRAEL FINANCE LTD 4.5% SNR SEC 30/03/24	IL0011736571	2	1	62,987,900	8.62	-9,126,890
CELULOSA ARAUCO Y CONSTITUCION 5.15% SNR 29/01/2050 USD	USP2195VAS45	2	1	12,468,900	12.43	-3,200,000
RACKSPACE TECHNOLOGY GLOBAL INC 5.375% GTD SNR 01/12/28 USD	US750098AA35	2	1	177,774,582	77.43	+5,063,000
EMBRAER OVERSEAS LTD 5.696% GTD SNR 16/09/23 USD	USG30376AB69	2	1	21,021,500	8.56	-416,000
NORDEA BANK ABP 3.5%-FRN MTN PERP	XS1725580465	2	1	32,077,000	28.15	-3,262,000
GEO GROUP INC(THE) 5.125% GTD SNR 01/04/23 USD	US36159RAG83	2	1	41,285,530	59.11	-2,273,000

Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	93,952,763,749	94,253,227,276	-0.32
BB	19,235,208,571	19,370,944,527	-0.70
B	12,053,941,923	12,157,999,840	-0.86
CCC or Below	14,160,519,756	14,257,587,764	-0.68