

# Orbisa Corporate Market Spotlight

06 September 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	142,073,425,121	144,314,501,966	-1.55
Hotness Indicator 1	134,794,850,664	137,037,717,823	-1.64
Hotness Indicator 2	6,989,279,773	6,957,513,868	+0.46
Hotness Indicator 3	289,294,683	319,270,276	-9.39

## Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
JUST EAT TAKEAWAY.COM N.V. 0.625% CNV SNR 09/02/28 EUR	XS2296021798	42.69	2	18,035,000	+21.98
ABERTIS INFRASTRUCTURAS 1.625% SNR 15/07/2029 EUR	XS2025480596	64.58	1	54,974,000	+17.84
CPI PROPERTY GROUP S.A. 1.5% SNR EMTN 27/01/31 EUR	XS2290544068	36.02	1	40,466,117	+12.17
MTU AERO ENGINES AG 3% SNR 01/07/2025	XS2197673747	57.25	1	17,385,780	+10.53
NISSAN MOTOR CO 3.201% SNR 17/09/28	XS2228683350	63.90	1	81,469,627	+9.37
BANCO COMERCIAL PORTUGUES S.A. 3.871%-FRN LT2 27/03/30 EUR	PTBIT3OM0098	70.76	2	25,578,001	+7.82
SAPPI PAPIER HOLDING AG 3.625% GTD SNR 15/03/28 EUR	XS2310951103	52.89	1	36,168,808	+7.25
DEUTSCHE TELEKOM AG 1.75% SNR 25/03/31	DE000A2TSDE2	47.49	1	95,054,899	+6.87
UNIBAIL-RODAMCO-WESTFIELD 1.375% GTD SNR 04/12/31 EUR	FR0014000UD6	70.50	1	71,773,000	+5.22
INDUSTRIAS PENOLES S.A.B. DE C.V. 4.15% SNR 12/09/2029 USD	USP55409AA77	26.21	1	67,578,705	+4.89

## 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
HOWMET AEROSPACE INC 6.875% SNR 01/05/25	US443201AA64	2	1	233,536,900	8.28	+881,000
JUST EAT TAKEAWAY.COM N.V. 0.625% CNV SNR 09/02/28 EUR	XS2296021798	2	1	18,035,000	42.69	+5,000,000
BNP PARIBAS 7.195%-FR T1 PERP	US05565AAB98	2	1	38,365,200	98.43	+1,683,000
ENDO DESIGNATED ACT CO / ENDO 6% GTD SNR 30/06/28	US29273DAC48	2	1	194,493,069	59.21	+14,516,000
ZHENRO PROPERTIES GP LTD 7.875% GTD SNR 14/04/24 USD	XS2099413093	3	2	22,041,000	57.59	+1,030,000
BANIJAY GROUP 6.5% GTD SNR 01/03/2026 EUR	XS2112335752	2	1	63,169,249	7.49	-2,400,000

## Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	96,293,597,546	97,929,680,758	-1.67
BB	20,111,386,844	20,420,275,257	-1.51
B	12,092,479,187	12,275,312,525	-1.49
CCC or Below	13,598,844,763	13,712,106,958	-0.83