

Orbisa Corporate Market Spotlight

13 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	141,944,650,223	141,754,489,324	+0.13
Hotness Indicator 1	134,409,387,914	134,177,496,198	+0.17
Hotness Indicator 2	7,217,548,559	7,264,916,178	-0.65
Hotness Indicator 3	317,713,750	312,076,948	+1.81

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
STANDARD CHARTERED PLC 4.866%-FRN LT2 15/03/33 USD	US853254BK59	41.39	1	51,914,250	+26.77
CANADA HOUSING TRUST NO 1 1.9% GTD 15/03/2031 CAD	CA13509PHU09	47.03	1	1,072,002,775	+22.35
HYUNDAI CAPITAL AMERICA INC 6.375% SNR MTN 08/04/30 USD	US44891CBL63	35.53	1	26,798,000	+16.33
KREDITANSTALT FUR WIEDERAUFBAU 0.375% SNR 23/04/30	DE000A11QTF7	80.53	1	225,748,048	+15.95
MOHAWK CAPITAL FINANCE S A 1.75% GTD SNR 12/06/27 EUR	XS2177443343	72.86	1	41,583,998	+15.63
DOMTAR CORPORATION 6.75% GTD SNR 15/02/44 USD	US257559AK07	83.47	2	29,941,760	+15.19
ADIDAS AG 0% SNR 05/10/2028	XS2240505268	49.99	1	28,204,000	+9.92
TENNESSEE GAS PIPELINE CO 7% DEB 15/03/2027	US880451AS80	15.80	1	59,959,780	+9.62
SUMITOMO MITSUI FINANCIAL GROUP INC4.306% SNR MTN 16/10/28 USD	US86562MBG42	32.40	1	78,701,000	+9.55
CONSOLIDATED EDISON CO(N.Y) 2.4% DEB 15/06/2031	US209111GA54	47.72	1	99,328,850	+9.39

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
AEROPUERTO INTERNACIONAL DE TOCUMEN5.125% SNR SEC 11/08/61 USD	US00787CAE21	2	1	80,812,790	52.17	+1,540,000
JUST EAT TAKEAWAY.COM N.V. 0.625% CNV SNR 09/02/28 EUR	XS2296021798	2	1	18,035,000	39.92	+4,500,000
VALLOUREC SA 8.5% SNR 30/06/2026	XS2352739184	2	1	206,720,493	12.08	-34,354,431
GRUPO AVAL LTD 4.75% GTD SNR 26/09/22 USD	USG42045AB32	2	1	45,048,050	3.07	-2,100,000
SHIMAO GROUP HOLDINGS LTD 5.2% GTD SNR 30/01/2025 USD	XS1759179002	2	1	15,225,000	87.51	-577,000
NE PROPERTY B.V. 3.375% GTD SNR 14/07/27 EUR	XS2203802462	2	1	23,820,990	61.61	-3,841,000
CHINA EVERGRANDE GROUP 11.5% GTD 22/01/2023 USD	XS2106834299	2	1	98,805,499	5.88	+480,000
EASYJET 0.875% GTD SNR 11/06/25 EUR	XS2009152591	2	1	52,934,999	36.61	-8,000,000
CORECIVIC INC 8.25% GTD SNR 15/04/26 USD	US21871NAB73	2	1	83,429,371	18.70	-6,327,000
NORDSTROM INC 4% SNR 15/03/2027	US655664AS97	2	1	56,381,480	65.08	+7,342,000

Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	95,532,223,178	95,714,642,945	-0.19
BB	20,541,513,155	20,233,617,497	+1.52
B	12,441,112,581	12,267,935,273	+1.41
CCC or Below	13,454,751,912	13,563,004,968	-0.80