

Orbisa Corporate Market Spotlight

14 September 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	142,649,525,188	141,935,352,110	+0.50
Hotness Indicator 1	134,895,973,869	134,400,089,801	+0.37
Hotness Indicator 2	7,439,452,710	7,217,548,559	+3.07
Hotness Indicator 3	314,098,609	317,713,750	-1.14

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
CELULOSA ARAUCO Y CONSTITUCION 4.2% SNR 29/01/30	USP2195VAR61	41.78	1	31,988,650	+30.84
DEUTSCHE POST AG 1% SNR 20/05/32 '13'	XS2177122897	33.63	1	65,159,130	+14.43
TENCENT HOLDINGS LIMITED 2.88% SNR MTN 22/04/31 USD	US88032XBA19	42.51	2	57,999,328	+13.71
SOCIETE GENERALE 5.375%-FR PERP 'REGS	USF8500RAA08	57.78	1	51,607,970	+13.61
DERICHEBOURG 2.25% SNR 15/07/2028 EUR	XS2351382473	40.27	1	34,196,610	+11.73
AMS AG 6% GTD SNR 31/07/25	XS2195511006	60.35	1	196,419,567	+8.98
CREDIT SUISSE GROUP 4.5%-FR PERP 'REGS	USH3698DDD33	59.41	1	42,829,000	+8.71
XP INC 3.25% GTD SNR 01/07/26 USD	US98379XAA28	11.95	1	64,543,500	+8.52
RESORTS WORLD LAS VEGAS LLC / R 4.625% GTD 16/04/2029 USD	US76120HAA59	34.99	1	84,501,647	+8.47
NORDSTROM INC 6.95% DEB 15/03/28	US655664AH33	21.98	1	37,841,450	+7.92

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
XIAOMI BEST TIME INTERNATIONAL LIMI3.375% GTD SNR 29/04/30 USD	USY77108AA93	2	1	24,384,500	53.21	-1,500,000
AEROPUERTO INTERNACIONAL DE TOCUMEN5.125% SNR SEC 11/08/61 USD	US00787CAE21	2	1	76,365,690	49.78	-2,602,000
CHINA EVERGRANDE GROUP 12% GTD 22/01/2024 USD	XS2106834372	2	1	76,016,890	23.94	+6,500,000
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
CHINA EVERGRANDE GROUP 11.5% GTD 22/01/2023 USD	XS2106834299	2	1	103,205,499	5.63	-320,000
NE PROPERTY B.V. 3.375% GTD SNR 14/07/27 EUR	XS2203802462	2	1	23,820,990	59.93	-3,116,000
NORDSTROM INC 4% SNR 15/03/2027	US655664AS97	2	1	56,385,480	66.11	+7,929,000
CORECIVIC INC 8.25% GTD SNR 15/04/26 USD	US21871NAB73	2	1	82,900,371	18.82	-6,327,000
OLIVER CAPITAL 0% EXCH GTD 29/12/2023 EUR	XS2240512124	2	1	93,352,999	2.14	+100,000

Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	95,485,223,884	95,522,925,065	-0.04
BB	20,685,150,340	20,541,513,155	+0.70
B	12,602,938,819	12,441,112,581	+1.30
CCC or Below	13,901,344,018	13,454,751,912	+3.32