

Orbisa Corporate Market Spotlight

15 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	143,617,936,094	142,649,525,188	+0.68
Hotness Indicator 1	135,884,470,356	134,895,973,869	+0.73
Hotness Indicator 2	7,400,049,616	7,439,452,710	-0.53
Hotness Indicator 3	333,416,122	314,098,609	+6.15

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
DANFOSS FINANCE I B.V. 0.375% GTD SNR 28/10/28 EUR	XS2332689681	49.47	1	52,679,790	+22.75
BOMBARDIER INC 7.45% SNR 01/05/2034 USD	US097751AL51	60.27	2	30,778,550	+19.05
HOCHTIEF AG 0.625% SNR 26/04/29	DE000A3E5S00	68.70	2	20,671,040	+18.87
INTERNATIONAL CONSOLIDATED AIRLINE 3.75% SNR 25/03/2029 EUR	XS2322423539	51.30	1	80,311,998	+15.29
STANDARD CHARTERED PLC 3.95% SUB 11/01/23	US853254AJ95	16.34	1	91,460,250	+14.85
WYNN MACAU LTD 4.875% SNR 01/10/2024 USD	US98313RAC07	23.11	1	76,856,610	+13.31
WOLVERINE ESCROW LLC 8.5% SNR SEC 15/11/2024 USD	US97789LAC00	23.17	1	108,780,910	+12.19
CELULOSA ARAUCO Y CONSTITUCION 4.2% SNR 29/01/30	USP2195VAR61	53.69	1	32,338,650	+11.91
NESTLE HOLDINGS INC 1.15% GTD SNR 14/01/27 USD	US641062AV66	47.43	1	31,302,000	+11.90
WYNN LAS VEGAS LLC/CAP CORP 5.25% GTD SNR 15/05/27 USD	US983130AX35	62.53	1	252,770,428	+9.97

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	42,034,220	33.96	-200,000
CHINA EVERGRANDE GROUP 12% GTD 22/01/2024 USD	XS2106834372	2	1	78,816,890	26.64	+1,300,000
CHINA EVERGRANDE GROUP 11.5% GTD 22/01/2023 USD	XS2106834299	2	1	102,605,499	4.88	-1,120,000
SHIMAO GROUP HOLDINGS LTD 5.2% GTD SNR 30/01/2025 USD	XS1759179002	2	1	15,025,000	88.67	-577,000
TRUST F/1401 6.39% SNR 15/01/2050 USD	USP9401CAB83	2	1	43,380,439	32.11	+3,530,000
OLIVER CAPITAL 0% EXCH GTD 29/12/2023 EUR	XS2240512124	2	1	93,352,999	2.14	+100,000
NORDSTROM INC 4% SNR 15/03/2027	US655664AS97	2	1	55,405,480	66.59	+7,509,000
ATOS SE 1.75% SNR 07/05/2025 EUR	FR0013378452	2	1	35,140,000	67.73	-1,400,000
SUZANO AUSTRIA GMBH 7% GTD SNR 16/03/2047 USD	USA8372TAC20	2	1	71,184,998	31.69	-1,295,000

Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	96,263,668,771	95,500,064,224	+0.80
BB	20,590,595,882	20,666,307,467	-0.37
B	12,624,352,591	12,621,781,692	+0.02
CCC or Below	14,165,757,648	13,886,503,678	+2.01