

# Orbisa Corporate Market Spotlight

05 October 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	146,379,995,505	148,000,108,220	-1.09
Hotness Indicator 1	137,633,504,193	139,559,130,267	-1.38
Hotness Indicator 2	8,351,652,347	8,052,907,633	+3.71
Hotness Indicator 3	394,838,965	388,070,320	+1.74

## Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
ENN ENERGY HOLDINGS LTD 2.625% SNR 17/09/2030 USD	USG3066LAF88	50.89	2	24,973,000	+25.05
NORDSTROM INC 6.95% DEB 15/03/28	US655664AH33	53.40	2	49,756,800	+19.16
NORDEA BANK ABP 3.75%-FR MTN PERP	US65559D2D05	38.20	1	35,789,000	+18.72
TEXAS INSTRUMENTS INC 1.125% SNR 15/09/26	US882508BK94	55.99	1	68,744,230	+18.61
FEDEX CORP 1.3% GTD SNR 05/08/2031 EUR	XS2034629134	63.26	1	16,191,149	+14.80
BROOKFIELD PPTY FIN ULC 3.93% GTD SNR 15/01/27 CAD	CA11286ZAD65	23.51	1	140,248,754	+13.83
CELULOSA ARAUCO Y CONSTITUCION 5.5% SNR 30/04/49	US151191BG76	76.20	1	25,387,100	+13.78
ITAU UNIBANCO HLDG SA CAYMAN BRANCH 5.5% SUB MTN 06/08/2022 USD	US46556MAH51	64.23	1	9,809,000	+13.55
GLENCORE FUNDING LLC 3.875% SNR 27/04/51	US378272BC14	82.20	1	84,827,700	+13.52
GOLDEN NUGGET INC 8.75% SUB 01/10/25	US38113YAC30	58.78	3	45,350,830	+13.23

## 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
DOMTAR CORPORATION 6.75% GTD SNR 15/02/44 USD	US257559AK07	3	2	38,831,760	87.72	+2,656,500
ADLER REAL ESTATE AG 1.5% SNR 17/04/22	XS1843441491	2	1	58,477,000	81.74	+1,700,000
NORDSTROM INC 6.95% DEB 15/03/28	US655664AH33	2	1	49,756,800	53.40	+20,083,000
INTERNATIONAL CONSOLIDATED AIRLINE 1.125% CNV SNR 18/05/28 EUR	XS2343113101	2	1	88,661,000	6.32	-6,500,000
ILIAD SA 2.375% SNR 17/06/2026 EUR	FR0013518420	2	1	43,176,000	77.59	+1,800,000
GEO GROUP INC(THE) 5.125% GTD SNR 01/04/23 USD	US36159RAG83	2	1	18,320,490	47.05	-647,000
NORDSTROM INC 4.25% SNR 01/08/31	US655664AY65	2	1	163,602,149	75.96	+19,345,000
KLABIN FINANCE S.A. 4.875% GTD SNR 19/09/27 USD	USL5828LAB55	2	1	13,561,840	14.08	-1,198,000
WYNN MACAU LTD 5.5% SNR 01/10/27	USG98149AD29	2	1	29,885,200	9.15	+456,000
NATIONAL CINEMEDIA LLC 5.875% SNR SEC 15/04/28 USD	US63530QAJ85	2	1	60,784,138	53.77	-11,233,000

## Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	96,397,511,702	97,897,745,927	-1.53
BB	21,938,479,521	21,927,581,699	+0.05
B	12,974,734,604	13,143,938,857	-1.29
CCC or Below	15,102,705,272	15,064,076,245	+0.26