

Orbisa Corporate Market Spotlight

15 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	147,836,946,559	147,095,469,991	+0.50
Hotness Indicator 1	138,176,457,160	137,631,143,235	+0.40
Hotness Indicator 2	9,267,089,920	9,080,664,915	+2.05
Hotness Indicator 3	393,399,479	383,661,841	+2.54

Top Movers – Utilization

Securities with the largest increase in utilization day on day

Security Description	ISIN	Util (%)	Hotness Ind	Lendable Qty	Util DoD (%)
WESTPAC BANKING CORPORATION 3.65% SNR 15/05/23	US961214DZ35	39.45	1	62,752,530	+32.02
NORDEA BANK ABP 0.625% SNR 24/05/2024 USD	US65559CAC55	33.03	1	41,025,000	+27.12
TEXAS INSTRUMENTS INC 2.7% SNR 15/09/2051	US882508BM50	37.40	1	62,195,299	+23.89
SHIMAO GROUP HOLDINGS LTD 4.75% GTD SNR 03/07/22 USD	XS1637274124	52.67	2	41,541,160	+23.22
MIZUHO FINANCIAL GROUP FRN SNR 05/2024	US60687YBC21	20.05	1	280,715,900	+18.57
NBM US HLDGS INC 7% GTD SNR 14/05/2026 USD	US62877VAA98	34.23	1	53,563,980	+18.43
KION GROUP AG 1.625% SNR 24/09/2025 EUR	XS2232027727	36.65	1	50,211,000	+18.38
CRC ESCROW ISSUER LLC / CRC FINCO 5.25% SNR 15/10/25	US12652AAA16	39.56	1	20,327,450	+17.65
EPR PROPERTIES 5.25% GTD SNR 15/07/23 USD	US26884UAA79	39.24	1	27,553,000	+17.21
DUBAI DOF SUKUK 2.763% SUK 09/09/30	XS2227049108	94.72	2	36,549,500	+16.04

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
ADLER GROUP S.A 3.25% SNR 05/08/2025 EUR	XS2010029663	2	1	53,822,897	79.89	-4,200,000
PBF HOLDING CO LLC 7.25% GTD SNR 15/06/25 USD	US69318FAG37	2	1	141,152,220	20.71	+13,351,000
DIGICEL HLDGS BERMUDA LTD / DIGICEL13% PIK 31/12/25 '144A'	US25381XAB91	2	1	140,064,766	3.51	+4,631,000
ADLER GROUP S.A 2.25% SNR 27/04/2027 EUR	XS2336188029	2	1	72,724,996	79.06	-7,600,000
SHIMAO GROUP HOLDINGS LTD 4.75% GTD SNR 03/07/22 USD	XS1637274124	2	1	41,541,160	52.67	+6,580,000
LOGAN GROUP COMPANY LTD 4.7% GTD SNR 06/07/2026 USD	XS2342970402	2	1	43,744,000	28.92	+8,350,000
YUZHOU GROUP HOLDINGS COMPANY LTD 8.5% GTD SNR 04/02/2023 USD	XS1945941786	2	1	38,489,499	18.12	-15,179,000
SURA ASSET MANAGEMENT S.A. 4.375% GTD SNR 11/04/27 USD	USP8803LAA63	2	1	35,647,000	44.32	+906,000
FALABELLA SA 3.75% SNR 30/10/2027 USD	USP82290AR17	2	1	27,367,250	10.02	+550,000
PLANTRONICS INC 4.75% GTD SNR 01/03/29 USD	US727493AC24	2	1	114,298,720	79.48	+13,623,000

Market Update

Day on day summary of loan balances by bond rating

Bond Rating	Loan Value (USD)	Loan Value Previous (USD)	Delta (%)
Investment Grade	98,966,706,576	98,072,523,715	+0.91
BB	20,768,843,294	21,049,477,861	-1.33
B	13,301,591,332	13,302,194,970	-0.00
CCC or Below	14,853,474,986	14,720,872,531	+0.90