

DTCC DATA SERVICES MARKET INTELLIGENCE: CDS KINETICS, CREDIT DEFAULT SWAPS DATA

On a weekly rotating basis, credit default swaps (CDS) contracts for the top 15 sovereign reference entities or the top 15 corporate reference entities by net notional amount – both with their respective top 10 volume movers by percentage change based on the net notional amount registered in DTCC’s Trade Information Warehouse (TIW) - will be available on www.dtccdata.com.

The tables will continue to be provided to you free of charge. To access more comprehensive data on the total size of the global CDS market and other items, please contact us at www.dtccdata.com/contact-us-sales. To learn more about additional product details and the entire DTCC Data Services suite of offerings visit www.dtccdata.com.

DTCC’s Trade Information Warehouse contains approximately 98% of all CDS trades executed globally.

Top 15 Corporate Reference Entities by Net Notional (Week Ending 02-19-2021)

Reference Entity	Type	Net Notional (USD EQ)	Net % Change vs 1 Week Ago	Net % Change vs 4 Weeks Ago	Net % Change vs 52 Weeks Ago	Gross Notional (USD EQ)	Contracts
AT&T INC.	CORP	3,138,545,459	1.80%	0.49%	4.16%	14,504,249,065	1,559
BARCLAYS BANK PLC	CORP	3,122,140,054	4.79%	13.47%	38.94%	17,825,841,422	1,903
BERKSHIRE HATHAWAY INC.	CORP	3,081,997,588	-0.19%	0.06%	7.42%	11,742,021,653	986
SOFTBANK GROUP CORP.	CORP	3,014,921,340	-0.90%	-2.96%	18.03%	18,291,860,507	3,846
THE BOEING COMPANY	CORP	2,855,354,905	0.37%	-3.95%	13.78%	10,400,866,169	1,046
GENERAL ELECTRIC COMPANY	CORP	2,832,965,582	1.69%	3.93%	-29.11%	12,423,983,367	1,827
ROLLS-ROYCE PLC	CORP	2,776,104,496	-1.12%	-1.27%	42.11%	18,552,182,056	2,234
DEUTSCHE BANK AKTIENGESELLSCHAFT	CORP	2,397,717,863	0.35%	1.33%	-9.45%	33,327,711,843	4,927
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	2,297,677,913	0.49%	-1.71%	-6.21%	19,193,810,390	1,799
ANHEUSER-BUSCH INBEV	CORP	2,279,356,760	-2.85%	-5.58%	10.89%	14,685,023,758	1,301
THE GOLDMAN SACHS GROUP, INC.	CORP	2,098,710,781	-0.28%	3.39%	-14.97%	12,281,374,583	1,093
DAIMLER AG	CORP	2,086,124,358	2.41%	2.35%	-12.24%	20,824,684,696	1,897
HSBC HOLDINGS PLC	CORP	1,937,057,095	0.98%	0.54%	38.96%	15,707,937,843	2,641
BNP PARIBAS	CORP	1,918,918,912	0.00%	-1.98%	19.22%	19,135,523,291	2,628
BAYERISCHE MOTOREN WERKE AKTIENGESELLSCHAFT	CORP	1,801,276,779	-0.66%	0.81%	17.90%	14,119,566,511	1,450

Top 10 Corporate Reference Entities by Net Notional Change vs 1 Week Ago

Reference Entity	Type	Net Notional (USD EQ)	Net % Change vs 1 Week Ago	Net % Change vs 4 Weeks Ago	Net % Change vs 52 Weeks Ago	Gross Notional (USD EQ)	Contracts
PIONEER NATURAL RESOURCES COMPANY	CORP	234,711,000	56.78%	68.00%	117.13%	519,356,000	146
E.ON SE	CORP	886,019,286	32.85%	49.05%	107.49%	8,941,570,540	989
NOVAFIVES	CORP	101,585,889	24.73%	28.60%	-34.74%	1,372,103,975	582
SCHNEIDER ELECTRIC SE	CORP	30,639,778	24.60%	24.10%	-11.77%	35,122,452	11
APPLE INC.	CORP	51,000,000	24.39%	24.39%	-27.14%	86,630,000	12
CHUBB LIMITED	CORP	389,989,356	14.37%	9.64%	101.95%	1,894,358,800	427
NRG ENERGY, INC.	CORP	541,060,200	12.94%	12.82%	-3.49%	1,935,303,200	463
WOODSIDE PETROLEUM LTD.	CORP	63,899,506	11.93%	27.58%	-6.83%	549,846,590	111
SAIPEM FINANCE INTERNATIONAL B.V.	CORP	142,663,560	11.10%	11.81%	-2.20%	1,394,245,912	425
JOHNSON CONTROLS INTERNATIONAL PUBLIC	CORP	404,348,800	9.84%	1.36%	56.80%	1,863,356,781	347

Top 10 Corporate Reference Entities by Net Notional Change vs 4 Weeks Ago

Reference Entity	Type	Net Notional (USD EQ)	Net % Change vs 1 Week Ago	Net % Change vs 4 Weeks Ago	Net % Change vs 52 Weeks Ago	Gross Notional (USD EQ)	Contracts
TRANE TECHNOLOGIES COMPANY LLC	CORP	348,056,967	-3.06%	1400.25%	0.00%	1,826,439,266	325
HOCHTIEF AKTIENGESELLSCHAFT	CORP	453,433,649	5.61%	131.87%	296.27%	1,079,131,190	400
VERISURE MIDHOLDING AB	CORP	50,278,653	-0.04%	112.98%	78.24%	117,046,288	52
PIONEER NATURAL RESOURCES COMPANY	CORP	234,711,000	56.78%	68.00%	117.13%	519,356,000	146
FAURECIA	CORP	80,061,789	1.94%	51.95%	0.00%	204,607,476	101
E.ON SE	CORP	886,019,286	32.85%	49.05%	107.49%	8,941,570,540	989
ALSTOM	CORP	404,157,684	-0.04%	47.33%	361.12%	2,389,209,082	302
QATAR NATIONAL BANK (Q.P.S.C.)	CORP	110,000,000	0.00%	46.67%	0.00%	145,500,000	41
ELIS	CORP	153,395,152	3.23%	35.12%	20.71%	1,116,909,856	436
SINGAPORE AIRLINES LIMITED	CORP	127,334,354	0.00%	34.36%	0.00%	159,883,974	21