



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 07-16-2021)

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
GENERAL ELECTRIC COMPANY	CORP	3,417,728,355	-0.54%	0.70%	16.08%	13,289,943,496	1,964
THE BOEING COMPANY	CORP	3,409,391,885	-0.94%	5.02%	17.68%	12,300,123,583	1,298
AT&T INC.	CORP	3,386,981,063	-0.56%	3.34%	1.04%	14,440,270,069	1,692
BARCLAYS BANK PLC	CORP	2,991,834,515	-0.31%	-7.77%	30.90%	15,648,831,806	1,435
BERKSHIRE HATHAWAY INC.	CORP	2,951,680,644	-0.55%	-1.79%	1.30%	11,405,823,850	894
ROLLS-ROYCE PLC	CORP	2,841,446,041	2.75%	2.82%	28.79%	17,750,557,635	2,070
SOFTBANK GROUP CORP.	CORP	2,704,677,891	-0.31%	-7.16%	-2.60%	17,601,213,003	3,799
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	2,413,823,759	0.61%	-4.64%	13.79%	18,141,672,362	1,747
THE GOLDMAN SACHS GROUP, INC.	CORP	2,368,051,124	-0.94%	-3.10%	4.95%	12,391,136,597	1,082
ANHEUSER-BUSCH INBEV	CORP	2,131,342,078	-0.18%	-10.39%	0.94%	13,118,135,868	1,213
METLIFE, INC.	CORP	1,978,061,575	0.05%	1.05%	0.37%	9,343,208,781	1,216
DAIMLER AG	CORP	1,912,980,716	-2.07%	-2.56%	-15.92%	19,946,239,077	1,812
VERIZON COMMUNICATIONS INC.	CORP	1,805,123,161	-1.38%	-1.24%	-23.00%	8,380,410,021	814
BNP PARIBAS	CORP	1,766,467,387	-0.12%	-8.21%	-0.29%	19,272,927,045	2,630
HSBC HOLDINGS PLC	CORP	1,766,433,015	1.39%	-0.75%	5.46%	16,256,126,206	2,618

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
CAIXABANK, S.A.	CORP	65,133,987	34.72%	48.06%	-21.96%	168,220,994	50
FIRST DATA CORPORATION	CORP	110,244,947	-15.36%	-1.50%	-32.46%	421,879,894	145
FAURECIA	CORP	84,216,744	13.72%	-12.18%	153.08%	388,529,083	196
CHUBB LIMITED	CORP	379,808,800	13.44%	19.69%	-11.77%	1,601,351,800	325
SABRE HOLDINGS CORPORATION	CORP	140,793,312	-12.42%	-19.90%	-33.98%	665,688,052	544
OVINTIV INC.	CORP	474,725,838	10.36%	9.16%	-10.36%	2,113,367,501	637
STMICROELECTRONICS N.V.	CORP	192,002,684	-9.74%	-19.42%	-7.36%	2,110,268,507	313
NISSAN MOTOR CO., LTD.	CORP	508,127,634	8.85%	6.15%	16.99%	2,897,303,043	614
CAPITAL ONE FINANCIAL CORPORATION	CORP	77,900,000	8.34%	-6.42%	25.09%	500,894,209	77
RAYTHEON COMPANY	CORP	200,845,700	-7.63%	-17.33%	-9.50%	883,765,200	273

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
ENTERPRISE PRODUCTS OPERATING LLC	CORP	19,175,057	0.00%	-83.95%	-86.05%	33,775,057	39
BRISA - CONCESSAO RODOVIARIA, S.A.	CORP	23,609,964	-0.63%	-71.82%	-67.30%	111,202,929	25
LAFARGE	CORP	6,138,590	-0.63%	-70.09%	-87.34%	25,262,660	12
CSR LIMITED	CORP	4,500,000	0.00%	-68.97%	-70.20%	42,500,000	11
BRUNSWICK CORPORATION	CORP	6,997,719	0.00%	-60.84%	-55.94%	23,868,954	16
WESFARMERS LIMITED	CORP	41,550,000	0.00%	-60.63%	-66.28%	366,013,292	81
ERSTE GROUP BANK AG	CORP	18,415,771	-0.63%	-57.76%	-72.11%	32,487,707	21
BOEING CAPITAL CORPORATION	CORP	15,444,204	0.00%	-57.23%	-68.95%	50,944,204	25
SAMSUNG ELECTRONICS CO., LTD.	CORP	60,900,000	0.00%	-55.68%	-58.81%	308,950,000	76
BRITISH AIRWAYS PLC	CORP	18,946,996	-0.63%	-54.47%	-72.90%	97,032,230	46