

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 04-02-2021)

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
BARCLAYS BANK PLC	CORP	3,274,441,454	5.83%	5.92%	39.28%	17,296,196,585	1,818
AT&T INC.	CORP	3,055,184,629	-1.42%	-1.12%	-5.32%	14,463,371,285	1,681
GENERAL ELECTRIC COMPANY	CORP	3,049,027,292	2.08%	4.57%	-14.82%	13,264,552,398	1,977
BERKSHIRE HATHAWAY INC.	CORP	3,047,118,336	-0.02%	-0.90%	3.44%	11,719,823,873	963
THE BOEING COMPANY	CORP	2,844,519,205	0.14%	0.89%	-1.89%	10,434,391,784	1,033
SOFTBANK GROUP CORP.	CORP	2,811,349,547	-0.89%	-3.41%	15.06%	17,651,079,220	3,856
ROLLS-ROYCE PLC	CORP	2,696,417,716	-0.38%	-1.77%	44.77%	18,606,168,899	2,168
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	2,350,248,212	1.51%	4.76%	-2.66%	19,260,593,353	1,839
ANHEUSER-BUSCH INBEV	CORP	2,294,570,710	-0.24%	1.75%	29.74%	14,332,533,060	1,277
THE GOLDMAN SACHS GROUP, INC.	CORP	2,172,641,693	0.04%	-1.29%	-10.41%	12,469,865,546	1,101
DEUTSCHE BANK AKTIENGESELLSCHAFT	CORP	2,048,736,200	-1.78%	-11.96%	-24.53%	31,420,285,094	4,797
DAIMLER AG	CORP	2,020,090,821	1.14%	0.64%	-12.16%	20,953,528,140	1,893
METLIFE, INC.	CORP	1,851,299,696	2.22%	2.58%	-7.38%	9,665,523,585	1,196
BNP PARIBAS	CORP	1,834,846,977	3.40%	-0.65%	17.20%	19,195,669,700	2,663
HSBC HOLDINGS PLC	CORP	1,830,696,352	-0.96%	-4.69%	26.03%	15,282,097,683	2,598

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
RENTOKIL INITIAL 1927 PLC	CORP	-	-100.00%	0.00%	0.00%	14,667,504	12
CHINA AOYUAN GROUP LIMITED	CORP	125,000,000	34.41%	71.23%	0.00%	160,000,000	20
BROOKFIELD ASSET MANAGEMENT INC.	CORP	120,500,000	29.57%	29.57%	0.00%	175,500,000	16
CHINA CINDA (HK) HOLDINGS COMPANY LIMITED	CORP	72,975,000	-27.37%	-32.66%	0.00%	620,425,000	86
PERUSAHAAN PERSEROAN (PERSERO) PT	CORP	70,025,000	-26.91%	-31.60%	33.06%	551,475,000	72
PT INDONESIA ASAHAN ALUMINIUM PERSERO	CORP	46,400,000	-23.43%	-32.26%	0.00%	310,150,000	45
BOC AVIATION LIMITED	CORP	123,030,000	-18.47%	-22.77%	133.79%	542,270,000	81
CHINA CONSTRUCTION BANK CORPORATION	CORP	124,975,000	-18.04%	-18.04%	-30.70%	937,625,000	131
THE WHARF (HOLDINGS) LIMITED	CORP	23,000,000	-17.86%	-23.99%	-43.57%	182,240,733	22
CHINA ORIENT ASSET MANAGEMENT	CORP	58,950,000	-17.49%	-19.80%	0.00%	191,800,000	26

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
NOVARTIS AG	CORP	109,827,097	-0.27%	84.05%	91.91%	537,954,934	92
CHINA AOYUAN GROUP LIMITED	CORP	125,000,000	34.41%	71.23%	0.00%	160,000,000	20
ONO FINANCE II PUBLIC LIMITED COMPANY	CORP	9,291,931	-0.27%	-68.69%	-65.26%	36,407,903	16
VTB BANK (PUBLIC JOINT-STOCK COMPANY)	CORP	12,700,000	0.00%	-66.92%	-73.37%	121,200,000	18
SVENSKA CELLULOSA AKTIEBOLAGET SCA	CORP	20,164,669	-0.27%	39.33%	-12.91%	123,008,074	45
VISTRA OPERATIONS COMPANY LLC	CORP	37,800,000	0.00%	35.97%	0.00%	80,825,000	36
TECHNIPFMC PLC	CORP	77,577,039	12.52%	33.79%	21.31%	832,629,949	155
BANK OF SCOTLAND PLC	CORP	22,967,747	0.00%	-33.44%	-50.04%	44,838,340	14
CHINA CINDA (HK) HOLDINGS COMPANY LIMITED	CORP	72,975,000	-27.37%	-32.66%	0.00%	620,425,000	86
PT INDONESIA ASAHAN ALUMINIUM PERSERO	CORP	46,400,000	-23.43%	-32.26%	0.00%	310,150,000	45