



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 Sovereign Reference Entities by Net Notional (Week Ending 06-18-2021)

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
REPUBLIC OF ITALY	SOV	11,763,313,126	-0.36%	2.18%	13.98%	189,370,880,112	6,835
UNITED MEXICAN STATES	SOV	9,875,554,051	0.68%	4.72%	22.24%	67,843,798,195	6,809
REPUBLIC OF KOREA	SOV	8,728,199,569	-0.72%	0.39%	-7.51%	95,043,077,663	3,202
PEOPLE'S REPUBLIC OF CHINA	SOV	7,548,407,826	0.09%	0.86%	-17.56%	79,633,937,254	3,992
FEDERATIVE REPUBLIC OF BRAZIL	SOV	7,339,862,075	2.56%	3.77%	4.70%	62,331,057,623	4,870
REPUBLIC OF SOUTH AFRICA	SOV	5,719,923,579	-0.73%	0.44%	2.11%	50,703,297,256	5,216
REPUBLIC OF TURKEY	SOV	5,092,224,703	-1.97%	1.69%	14.23%	70,619,104,543	5,262
FRENCH REPUBLIC	SOV	4,953,842,023	-0.15%	0.15%	-11.89%	40,034,392,926	1,392
RUSSIAN FEDERATION	SOV	4,534,238,000	0.05%	1.11%	8.24%	41,205,794,009	3,487
REPUBLIC OF INDONESIA	SOV	4,285,624,234	2.01%	0.40%	44.29%	44,887,926,582	3,306
JAPAN	SOV	3,625,932,457	-0.01%	-1.31%	10.21%	17,949,554,826	1,888
KINGDOM OF SAUDI ARABIA	SOV	3,448,696,850	1.49%	4.70%	18.07%	22,981,309,535	2,331
COMMONWEALTH OF AUSTRALIA	SOV	3,025,066,551	0.00%	0.07%	-2.67%	16,914,487,838	550
REPUBLIC OF COLOMBIA	SOV	2,938,625,378	-0.77%	-5.65%	28.87%	23,461,073,945	2,736
KINGDOM OF SPAIN	SOV	2,923,502,510	-0.82%	-1.94%	-14.43%	31,246,577,826	1,365

Top 15 Corporate Reference Entities by Net Notional (Week Ending 06-18-2021)

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	3,393,961,705	1.09%	11.23%	16.33%	14,405,325,707	2,227
AT&T INC.	CORP	3,277,308,557	-0.31%	0.96%	-1.54%	15,198,696,611	1,755
THE BOEING COMPANY	CORP	3,246,446,046	1.28%	10.65%	12.95%	12,441,408,912	1,274
BARCLAYS BANK PLC	CORP	3,243,966,579	-2.94%	-6.07%	51.86%	18,131,825,938	1,814
BERKSHIRE HATHAWAY INC.	CORP	3,005,517,726	0.07%	-0.74%	3.32%	11,810,652,235	934
SOFTBANK GROUP CORP.	CORP	2,913,163,984	0.17%	-1.42%	12.00%	18,114,956,126	3,866
ROLLS-ROYCE PLC	CORP	2,763,616,070	-2.02%	-2.96%	30.29%	18,980,642,256	2,225
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	2,531,151,110	-0.15%	2.71%	26.48%	20,109,901,250	1,906
THE GOLDMAN SACHS GROUP, INC.	CORP	2,443,770,181	-0.83%	1.31%	8.18%	13,030,444,786	1,171
ANHEUSER-BUSCH INBEV	CORP	2,378,517,724	-0.35%	-1.66%	23.29%	14,371,821,318	1,287
DEUTSCHE BANK AKTIENGESELLSCHAFT	CORP	2,147,172,941	-2.39%	-4.83%	-11.71%	31,813,886,813	4,749
BANK OF AMERICA CORPORATION	CORP	2,040,744,792	2.62%	9.73%	37.56%	8,432,900,314	728
DAIMLER AG	CORP	1,963,283,116	-1.35%	-1.88%	-10.20%	21,111,426,972	1,503
METLIFE, INC.	CORP	1,957,584,276	0.03%	3.24%	2.25%	9,663,358,585	1,232
BNP PARIBAS	CORP	1,924,486,766	-3.08%	-1.74%	14.45%	21,128,530,417	2,839

Top 10 Sovereign 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
SULTANATE OF OMAN	SOV	329,500,000	-3.89%	2.84%	14.69%	1,106,599,000	192
ARGENTINE REPUBLIC	SOV	575,260,322	-2.74%	18.86%	0.00%	2,481,432,552	911
FEDERATIVE REPUBLIC OF BRAZIL	SOV	7,339,862,075	2.56%	3.77%	4.70%	62,331,057,623	4,870
REPUBLIC OF CHILE	SOV	2,226,358,647	2.19%	15.94%	71.26%	12,787,701,089	1,092
UNITED STATES OF AMERICA	SOV	1,069,395,000	-2.03%	-2.66%	-3.19%	2,271,874,219	85
REPUBLIC OF INDONESIA	SOV	4,285,624,234	-2.01%	0.40%	44.29%	44,887,926,582	3,306
REPUBLIC OF TURKEY	SOV	5,092,224,703	-1.97%	1.69%	14.23%	70,619,104,543	5,262
REPUBLIC OF PERU	SOV	2,389,774,831	1.62%	4.84%	73.43%	11,729,652,892	1,548
KINGDOM OF SAUDI ARABIA	SOV	3,448,696,850	1.49%	4.70%	18.07%	22,981,309,535	2,331
ARAB REPUBLIC OF EGYPT	SOV	349,065,601	1.48%	-1.38%	84.77%	667,901,399	169

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
AGILE GROUP HOLDINGS LIMITED	CORP	100,000,000	66.67%	0.00%	0.00%	175,000,000	16
SINGAPORE AIRLINES LIMITED	CORP	77,136,399	-26.76%	-39.39%	-13.81%	109,569,575	14
ACCOR	CORP	526,298,757	17.56%	28.18%	58.10%	4,704,107,137	638
AETNA INC.	CORP	133,641,054	-16.48%	-16.48%	-24.11%	1,109,792,452	170
LOUISIANA-PACIFIC CORPORATION	CORP	64,300,000	16.27%	14.21%	-44.54%	253,050,000	69
EQUINIX, INC.	CORP	184,924,309	15.61%	15.60%	56.27%	456,301,809	227
BANCA MONTE DEI PASCHI DI SIENA S.P.A.	CORP	33,577,234	-15.51%	-25.29%	20.65%	1,034,055,765	210
COMCAST CORPORATION	CORP	1,051,466,400	14.17%	27.12%	31.15%	4,816,766,217	475
RAYTHEON TECHNOLOGIES CORPORATION	CORP	605,400,907	13.71%	62.55%	561.64%	2,518,685,366	388
ANTERO RESOURCES CORPORATION	CORP	48,000,800	-13.51%	5.49%	0.00%	151,265,800	105

Top 10 Sovereign 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
ARGENTINE REPUBLIC	SOV	575,260,322	-2.74%	18.86%	0.00%	2,481,432,552	911
REPUBLIC OF CHILE	SOV	2,226,358,647	2.19%	15.94%	71.26%	12,787,701,089	1,092
REPUBLIC OF POLAND	SOV	285,081,829	-1.01%	-5.88%	-35.90%	1,571,697,244	221
REPUBLIC OF COLOMBIA	SOV	2,938,625,378	-0.77%	-5.65%	28.87%	23,461,073,945	2,736
REPUBLIC OF THE PHILIPPINES	SOV	1,507,980,062	-0.51%	5.31%	26.63%	15,559,971,729	1,413
REPUBLIC OF PERU	SOV	2,389,774,831	1.62%	4.84%	73.43%	11,729,652,892	1,548
STATE OF QATAR	SOV	1,931,901,458	0.02%	4.78%	8.89%	12,760,618,532	989
UNITED MEXICAN STATES	SOV	9,875,554,051	0.68%	4.72%	22.24%	67,843,798,195	6,809
KINGDOM OF SAUDI ARABIA	SOV	3,448,696,850	1.49%	4.70%	18.07%	22,981,309,535	2,331
REPUBLIC OF CROATIA	SOV	105,159,325	0.23%	-4.37%	14.22%	2,899,652,190	126

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
SUNAC CHINA HOLDINGS LIMITED	CORP	142,500,000	0.00%	171.43%	0.00%	207,500,000	29
LOGAN GROUP COMPANY LIMITED	CORP	124,000,000	4.20%	169.57%	0.00%	214,000,000	23
NATIONAL BANK OF CANADA	CORP	80,000,000	0.00%	77.78%	0.00%	160,000,000	13
RAYTHEON TECHNOLOGIES CORPORATION	CORP	605,400,907	13.71%	62.55%	561.64%	2,518,685,366	388
SINGAPORE AIRLINES LIMITED	CORP	77,136,399	-26.76%	-39.39%	-13.81%	109,569,575	14
CHINA CINDA (HK) HOLDINGS COMPANY LIMITED	CORP	88,075,000	6.02%	35.55%	11.66%	577,275,000	89
VISTRA OPERATIONS COMPANY LLC	CORP	49,000,000	0.00%	31.37%	0.00%	129,525,000	48
BORGWARNER INC.	CORP	169,170,000	7.98%	30.89%	84.57%	580,740,000	151
ALIBABA GROUP HOLDING LIMITED	CORP	460,600,000	0.00%	30.48%	71.39%	1,818,686,000	370
THE PROCTER & GAMBLE COMPANY	CORP	1,171,315,100	7.01%	29.60%	44.04%	4,881,800,208	417