

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 04-16-2021)

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
BARCLAYS BANK PLC	CORP	3,374,250,131	1.01%	8.26%	44.20%	17,754,741,275	1,822
AT&T INC.	CORP	3,102,095,063	1.19%	0.84%	-5.65%	14,484,452,431	1,590
BERKSHIRE HATHAWAY INC.	CORP	3,047,016,501	0.00%	-0.02%	4.61%	11,769,763,506	969
GENERAL ELECTRIC COMPANY	CORP	3,044,568,170	1.32%	3.31%	-12.49%	13,837,450,619	2,038
SOFTBANK GROUP CORP.	CORP	2,866,550,078	1.19%	0.30%	19.32%	17,970,746,884	3,867
THE BOEING COMPANY	CORP	2,789,820,245	-1.31%	-1.14%	-2.99%	10,646,540,506	1,067
ROLLS-ROYCE PLC	CORP	2,751,886,053	0.94%	0.63%	44.53%	19,302,582,380	2,230
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	2,402,095,210	1.03%	5.98%	-1.11%	19,764,908,497	1,858
ANHEUSER-BUSCH INBEV	CORP	2,330,980,247	0.43%	3.47%	32.51%	14,646,871,643	1,279
THE GOLDMAN SACHS GROUP, INC.	CORP	2,197,799,112	0.37%	1.47%	-8.20%	12,703,654,640	1,111
DEUTSCHE BANK AKTIENGESELLSCHAFT	CORP	2,097,893,046	1.42%	-1.22%	-25.14%	32,377,187,106	4,826
DAIMLER AG	CORP	2,064,736,571	-0.18%	2.84%	-10.58%	21,278,933,851	1,905
BNP PARIBAS	CORP	1,874,818,570	1.34%	5.79%	20.42%	19,696,907,455	2,677
METLIFE, INC.	CORP	1,861,093,886	0.86%	2.94%	-3.59%	9,653,386,415	1,207
HSBC HOLDINGS PLC	CORP	1,814,578,569	-0.84%	-2.36%	22.62%	16,087,024,366	2,644

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
AETNA INC.	CORP	130,014,000	18.18%	23.20%	-40.51%	853,592,452	153
CHINA HUARONG INTERNATIONAL HOLDINGS	CORP	386,775,000	-15.77%	-29.53%	-7.57%	1,936,900,000	318
MODULAIRE GLOBAL FINANCE PLC	CORP	197,121,820	12.40%	0.00%	0.00%	1,193,165,932	370
NOVAFIVES	CORP	122,820,531	10.33%	1.65%	6.76%	1,496,367,917	645
TELSTRA CORPORATION LIMITED	CORP	132,350,000	-10.18%	-7.02%	-32.09%	584,073,056	117
RESPONSIBLE ENTITY OF SCENTRE GROUP TRUST	CORP	162,900,000	10.14%	22.48%	33.29%	582,123,056	87
BOPARAN FINANCE PLC	CORP	161,674,417	10.06%	13.47%	27.19%	2,597,399,206	652
TEOLLISUUDEN VOIMA OYJ	CORP	14,378,147	9.80%	9.81%	0.00%	58,111,671	25
SAIPEM FINANCE INTERNATIONAL B.V.	CORP	199,945,497	9.51%	30.85%	45.01%	1,858,358,041	533
HD SUPPLY, INC.	CORP	165,475,000	-9.32%	-9.17%	-22.69%	620,400,800	481

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
CHINA AOYUAN GROUP LIMITED	CORP	125,000,000	0.00%	60.26%	0.00%	160,000,000	20
ORACLE CORPORATION	CORP	89,609,000	0.00%	39.76%	258.44%	259,217,827	85
TECHNIPFMC PLC	CORP	80,069,498	0.65%	38.25%	14.77%	848,241,095	156
CHINA CINDA (HK) HOLDINGS COMPANY LIMITED	CORP	72,975,000	0.00%	-32.66%	93.95%	620,425,000	86
COUNTRY GARDEN HOLDINGS COMPANY LIMITED	CORP	516,500,000	-0.39%	32.61%	104.15%	564,500,000	49
PT INDONESIA ASAHAN ALUMINIUM PERSERO	CORP	46,400,000	0.00%	-32.26%	0.00%	310,150,000	45
PERUSAHAAN PERSEROAN (PERSERO) PT	CORP	70,025,000	0.00%	-31.60%	-3.58%	551,475,000	72
SAIPEM FINANCE INTERNATIONAL B.V.	CORP	199,945,497	9.51%	30.85%	45.01%	1,858,358,041	533
VISTRA OPERATIONS COMPANY LLC	CORP	38,800,000	-4.90%	30.20%	0.00%	89,825,000	39
BROOKFIELD ASSET MANAGEMENT INC.	CORP	120,500,000	0.00%	29.57%	0.00%	175,500,000	16