



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 06-04-2021)

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	3,354,149,671	-0.10%	-2.37%	33.69%	18,401,782,339	1,805
AT&T INC.	CORP	3,291,658,013	0.85%	6.48%	-10.00%	15,038,479,959	1,709
GENERAL ELECTRIC COMPANY	CORP	3,228,000,833	0.10%	5.74%	-8.57%	13,869,465,963	2,042
THE BOEING COMPANY	CORP	3,044,215,665	1.78%	9.95%	5.89%	11,640,373,021	1,276
BERKSHIRE HATHAWAY INC.	CORP	3,007,848,873	-0.35%	-0.65%	0.48%	11,914,677,465	977
SOFTBANK GROUP CORP.	CORP	2,912,399,674	-0.15%	0.21%	20.35%	17,986,604,216	3,828
ROLLS-ROYCE PLC	CORP	2,807,862,915	-0.27%	-0.44%	35.08%	19,614,479,422	2,238
THE GOLDMAN SACHS GROUP, INC.	CORP	2,464,639,618	0.40%	4.12%	1.42%	12,921,796,614	1,142
VOLKSWAGEN AKTIENGESELLSCHAFT	CORP	2,460,691,938	-0.33%	0.47%	-1.13%	20,360,519,867	1,879
ANHEUSER-BUSCH INBEV	CORP	2,415,544,456	-0.36%	-0.60%	24.79%	14,644,193,817	1,292
DEUTSCHE BANK AKTIENGESELLSCHAFT	CORP	2,210,569,591	-0.29%	0.86%	-22.99%	32,397,304,880	4,747
DAIMLER AG	CORP	1,965,397,771	-1.25%	-5.05%	-17.01%	21,628,938,906	1,894
BNP PARIBAS	CORP	1,962,796,161	-0.70%	2.36%	11.10%	21,305,387,978	2,859
METLIFE, INC.	CORP	1,894,964,111	-0.87%	-0.99%	-3.96%	10,010,060,970	1,286
HSBC HOLDINGS PLC	CORP	1,880,327,505	-0.35%	1.82%	23.13%	16,955,370,708	2,651

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
SUNAC CHINA HOLDINGS LIMITED	CORP	112,500,000	36.36%	164.71%	0.00%	172,500,000	26
NOMURA HOLDINGS, INC.	CORP	260,784,984	21.55%	20.25%	-0.69%	803,703,197	120
TATE & LYLE PUBLIC LIMITED COMPANY	CORP	71,749,858	17.80%	6.72%	-3.13%	1,265,979,285	248
UNISYS CORPORATION	CORP	218,573,841	-15.44%	-13.50%	-45.96%	959,370,841	573
CITIC LIMITED	CORP	118,575,000	-12.54%	-12.54%	6.44%	681,625,000	112
THE PROCTER & GAMBLE COMPANY	CORP	1,009,182,318	11.66%	14.69%	38.58%	4,262,040,170	376
POST HOLDINGS, INC.	CORP	50,000,000	11.11%	11.11%	0.00%	80,000,000	26
RAYTHEON TECHNOLOGIES CORPORATION	CORP	479,680,907	10.73%	28.28%	226.31%	2,131,685,366	360
BANCO COMERCIAL PORTUGUES, S.A.	CORP	68,227,827	9.59%	35.66%	-27.42%	343,344,336	143
BANCA MONTE DEI PASCHI DI SIENA S.P.A.	CORP	41,770,273	9.37%	-6.90%	-37.03%	1,039,167,476	198

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	112,500,000	36.36%	164.71%	0.00%	172,500,000	26
BANCO COMERCIAL PORTUGUES, S.A.	CORP	68,227,827	9.59%	35.66%	-27.42%	343,344,336	143
CABLE & WIRELESS LIMITED	CORP	107,063,559	-0.18%	35.34%	-8.44%	868,426,275	213
REXEL	CORP	414,273,556	-0.18%	32.11%	32.59%	2,599,796,031	563
NEXTERA ENERGY CAPITAL HOLDINGS, INC.	CORP	648,069,400	2.28%	31.53%	93.05%	2,057,082,458	333
GARFUNKEL LUX HOLDCO 2 S.A.	CORP	91,563,332	-0.20%	-30.44%	-75.39%	2,493,835,756	1,127
RAYTHEON TECHNOLOGIES CORPORATION	CORP	479,680,907	10.73%	28.28%	226.31%	2,131,685,366	360
TECHEM GMBH	CORP	37,907,302	-0.14%	27.71%	-19.84%	264,502,217	100
GENERAL MILLS, INC.	CORP	478,646,800	1.57%	27.64%	-6.13%	2,782,123,952	406
CAPITAL ONE FINANCIAL CORPORATION	CORP	85,248,439	0.00%	23.11%	47.79%	574,594,014	89